

**LECTURE NOTES
ON
DIGITAL SIGNAL
PROCESSING
6TH SEMESTER
E & TC ENGG.**

SYLLABUS1 INTRODUCTION :-

- 1.1 Discuss signals, system & signal processing.
- 1.1.1 Explain basic element of a digital signal processing system.
- 1.1.2 Compare the advantage of digital signal processing over analog signal processing.
- 1.2 Classify signals.
- 1.2.1 Multi-channel & multi-dimensional signals.
- 1.2.2 continuous time versus Discrete-time signal.
- 1.2.3 continuous valued versus Discrete valued signals.
- 1.3 Discuss the concept of frequency in continuous time & discrete time signals.
- 1.3.1 continuous time sinusoidal signals.
- 1.3.2 Discrete time sinusoidal signals.
- 1.3.3 Harmonically related complex exponential.
- 1.4 Discuss Analog to digital to analog conversion & Explain the following.
- 1.4.1 Sampling of Analog signal.
- 1.4.2 The Sampling theorem.
- 1.4.3 Quantization of continuous amplitude signals.
- 1.4.4 Coding of Quantized Sample.
- 1.4.5 Digital to analog conversion
- 1.4.6 Analysis of digital systems signals Vs. discrete time signals system.

2 DISCRETE TIME SIGNALS & SYSTEMS :-

- 2.1 State and explain discrete time signal.
- 2.1.1 Discuss some elementary discrete time signals.
- 2.1.2 classify discrete time signal.
- 2.1.3 Discuss simple manipulation of discrete time signals.

2.2 Discuss discrete time system.

2.2.1 Describe input-output of system.

2.2.2 Draw block diagram of discrete time system.

2.2.3 Classify discrete time system.

2.2.4 Discuss interconnection of discrete time system.

2.3 Discuss discrete time time invariant system.

2.3.1 Discuss different technique for the analysis of linear system.

2.3.2 Discuss the resolution of a discrete time signal into impulse.

2.3.3 Discuss the response of LTI system to arbitrary I/Ps. using convolution theorem.

2.3.4 Explain the properties of convolution & interconnection of LTI system.

2.3.5 Study system with finite durations and infinite duration impulse response.

2.4 Discuss discrete time system described by difference equations.

2.4.1 Explain recursive & non-recursive discrete time system.

2.4.2 Determine the impulse response of linear time invariant recursive system.

3. THE Z-TRANSFORM & ITS APPLICATION TO THE ANALYSIS OF LTI SYSTEM

3.1 Discuss z-transform & its applications to LTI system.

3.1.1 State & Explain direct z-transform.

3.1.2 State & Explain inverse z-transform.

3.2 Discuss various properties of z-transform.

3.3 Discuss rational z-transform.

3.3.1 Explain poles & zeros.

3.3.2 Determine pole location time domain behaviour for causal signals.

3.3.3 Describe the system function of a linear time invariant system.

3.4 Discuss inverse Z-transform.

3.4.1 Determine inverse Z-transform by partial fractions expansion.

4 DISCUSS FOURIER TRANSFORM : ITS APPLICATION PROPERTIES :

4.1 Discuss discrete Fourier transform.

4.2 Determine frequency domain sampling & reconstruction of discrete time signals.

4.3 State & Explain discrete time Fourier transformations (DTFT).

4.4 State & Explain discrete Fourier transformations (DFT).

4.5 Compute DFT as a linear transformations.

4.6 Relate DFT to other transform.

4.7 Discuss the property of the DFT.

4.8 Explain multiplications of two DFT, & circular convolution.

5 FAST FOURIER TRANSFORM ALGORITHM & DIGITAL FILTERS:-

5.1 Compute DFT & FFT algorithm.

5.2 Explain direct computation of DFT.

5.3 Discuss the radix-2 algorithm. (small problems)

5.4 Introduction to digital filters (FIR FILTERS)

5.5 Introduction to DSP architecture, familiarisation of different types of processor.

Dt $\rightarrow$ 11.12.19

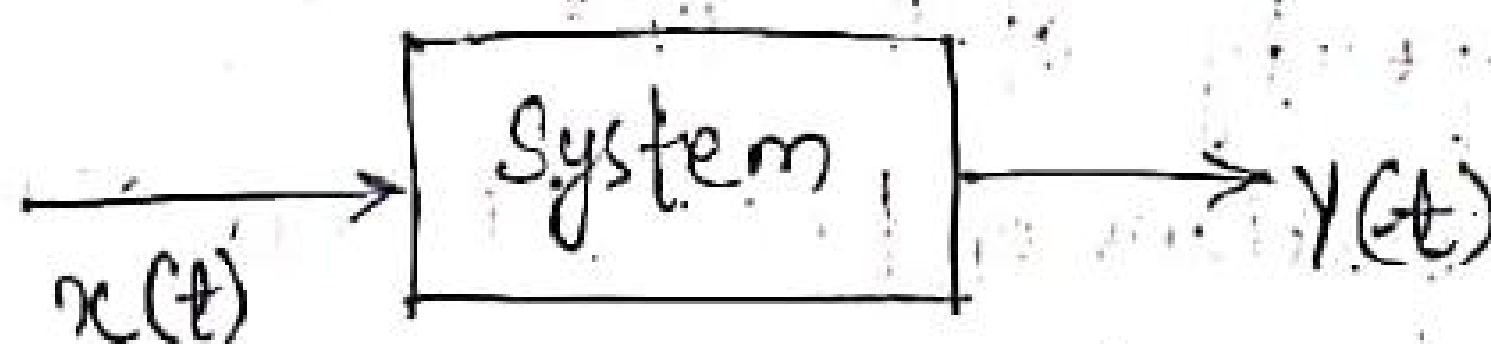
INTRODUCTION

SIGNAL:-

- $\rightarrow$ A signal is a physical quantity which varies with respect to some independent variable. Such as time.
- $\rightarrow$ Each signal must contain some information.
- $\rightarrow$ Example - Speech signal, video signal.
- $\rightarrow$ Each signal is a function of some independent variable such as time space etc.

SYSTEM:-

A system is an entity which process some input signal and provides some output signal.



$$y(t) = f[x(t)]$$

$$= T[x(t)]$$

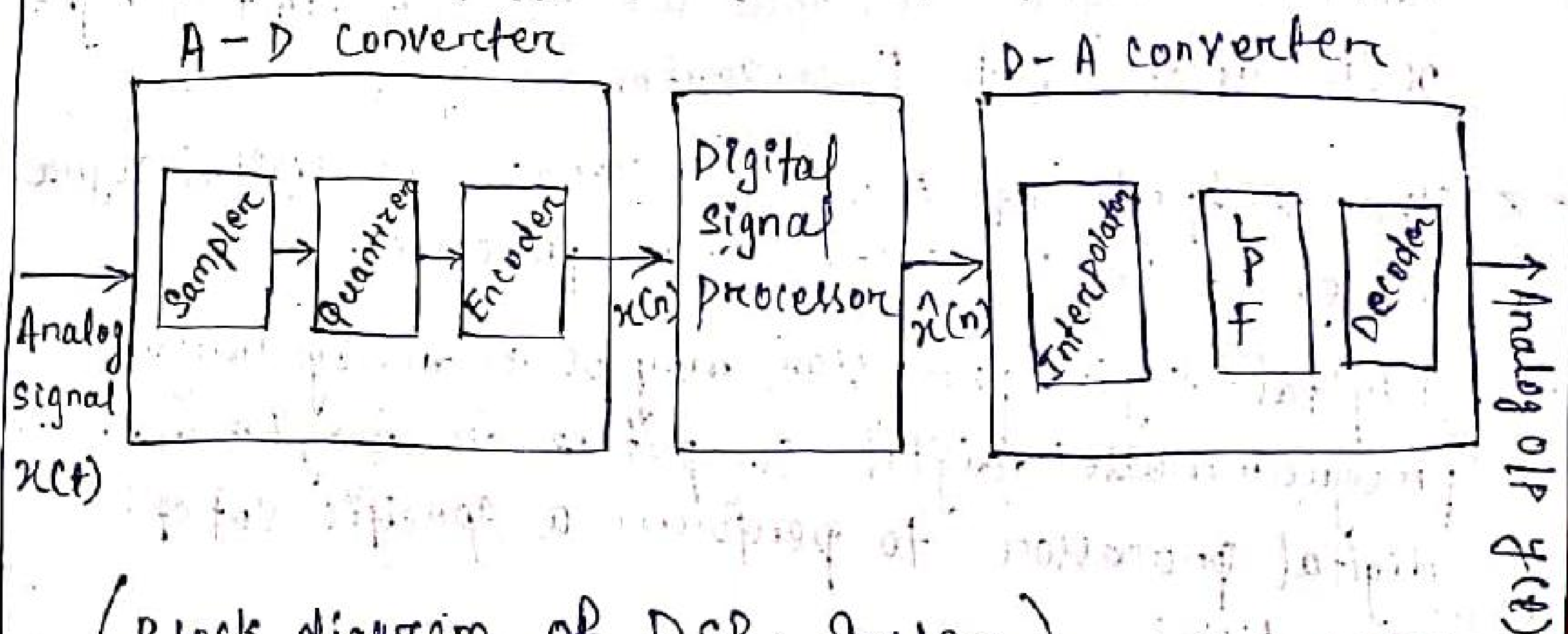
- $\rightarrow$ A system produces o/p in response to an i/p signal.
- $\rightarrow$ A system can be of analog type or digital.
- $\rightarrow$ Example:- Analog to digital converter, amplifier.

SIGNAL PROCESSING :-

- Signal processing is any operation that changes the characteristics of a signal. (Amp; freq. phase, etc).
- Signal processing can be a method of extracting the informations from the signal.
- Signal processing can be of two types:-
 - (i) Analog signal processing
 - (ii) Digital signal processing.
- Example of Analog signal processing
 - * public address system.
- Example of digital signal processing.
 - * Fingerprint recognition
 - * RADAR
 - * Speech recognition

1.1 BASIC ELEMENTS OF A DIGITAL SIGNAL

PROCESSING SYSTEM :-



(Block diagram of DSP System)

→ The main Elements of DSP system are :-
(i) Analog to digital converter (Sampler, Quantizer, Encoder)

(ii) Digital signal processor

(iii) Digital to Analog converter (Interpolator, low-pass filter, decoder)

→ First the continuous time analog signal is provided to the A to D converter.

→ The Sampler converts the continuous time continuous amplitude signal into discrete time continuous amplitude signal.

→ The output of sampler is fed to quantizer which converts the discrete time continuous amplitude signal into discrete time amplitude signal.

→ The Encoder provides a particular value to the quantized signal so, that we get the digital signal $x(n)$ at the A to D converter output.

→ The output of A to D converter is digital signal which is fed to digital signal processor.

→ Digital Signal processor may be a large programmable digital computer or may be a hardware digital processor to perform a specific set of operations

- The output of digital signal processor is digital in nature so, we have to again convert it to analog signal by the help of D to A Converter.
- The most common type of D to A Converter is Zero order hold.
- In D to A converter a proportional output is produced to that of the binary values.
- The interpolator converts the analog samples into analog signal.
- In zero order hold technique a given sample is hold for the total sample interval until the next sample is arrived.
- The Low pass filter attenuates the undesirable high frequency components.

Advantage of DSP over Analog Signal Processing :-

- Digital signal processing have the following advantage over analog signal processing:

(i) Flexibility :-

Digital signal processing (DSP) operations by changing the program in the digital signal processor which is difficult in case of analog signal processor.

(ii) Greater Accuracy :-

Digital signal processing (DSP) have greater accuracy and control over analog signal processing.

(iii) Data Storage is Easy:- Digital signal can store easily on CD, Drive and any storing devices and it can reproduce easily which is not possible in case of analog signal processing.

(iv) Easily transported:- DSP can be transported easily whereas analog signal is not.

(v) Implementations of sophisticated algorithm.

(vi) Digital circuits are less sensitive to environmental changes and tolerance of component value.

(vii) DSP is independent of temperature, ageing of components.

(viii) DSP is cheaper due to mass production cost is low and reproduce.

(ix) DSP can process very low frequency signal.

(x) DSP allow time sharing.

DISADVANTAGE OF DSP :-

→ System Complexity

→ Limited bandwidth

APPLICATIONS OF DSP:-

- Speech recognition
- Image processing
- RADAR signal processing
- Spectrum Analysis.
- SONAR signal processing.

Dt → 16.12.19

CLASSIFICATIONS OF SIGNAL:-

Broadly signals are classified into types :-

- (i) Continuous time signal - $x(t)$
- (ii) Discrete time signal - $x(n)$

Signals can be further classified in the following types.

- (a) Deterministic & Non-deterministic
- (b) periodic & Aperiodic signal.
- (c) Even signal & odd signal
- (d) Energy signal & power signal
- (e) multi-channel signal & multi-dimensional signal.
- (f) continuous value signal & discrete value signal.

MULTI-CHANNEL SIGNAL:-

- If the signal is generated by a single source then it is called as single channel signal.
- Signals which are generated from more than one source known as multi-channel signal.

→ These signals are represented by a vector

Example:-

$$S(t) = \begin{bmatrix} S_1(t) \\ S_2(t) \\ S_3(t) \end{bmatrix}$$

$S(t)$ is a 3-channel signal.

Ex:-

- The ground accelerations due to Earthquake
- In EEG it may be either 3-lead so, that the signals may be 3-channel or 12-channel

MULTI-DIMENSIONAL SIGNAL:-

A signal is said to be multi-dimensional if it is a function of ~~one~~ more than one variable.

Example:-

Picture is a 2-dimensional signal.

Colour T.V signal is a 3-dimensional signal.

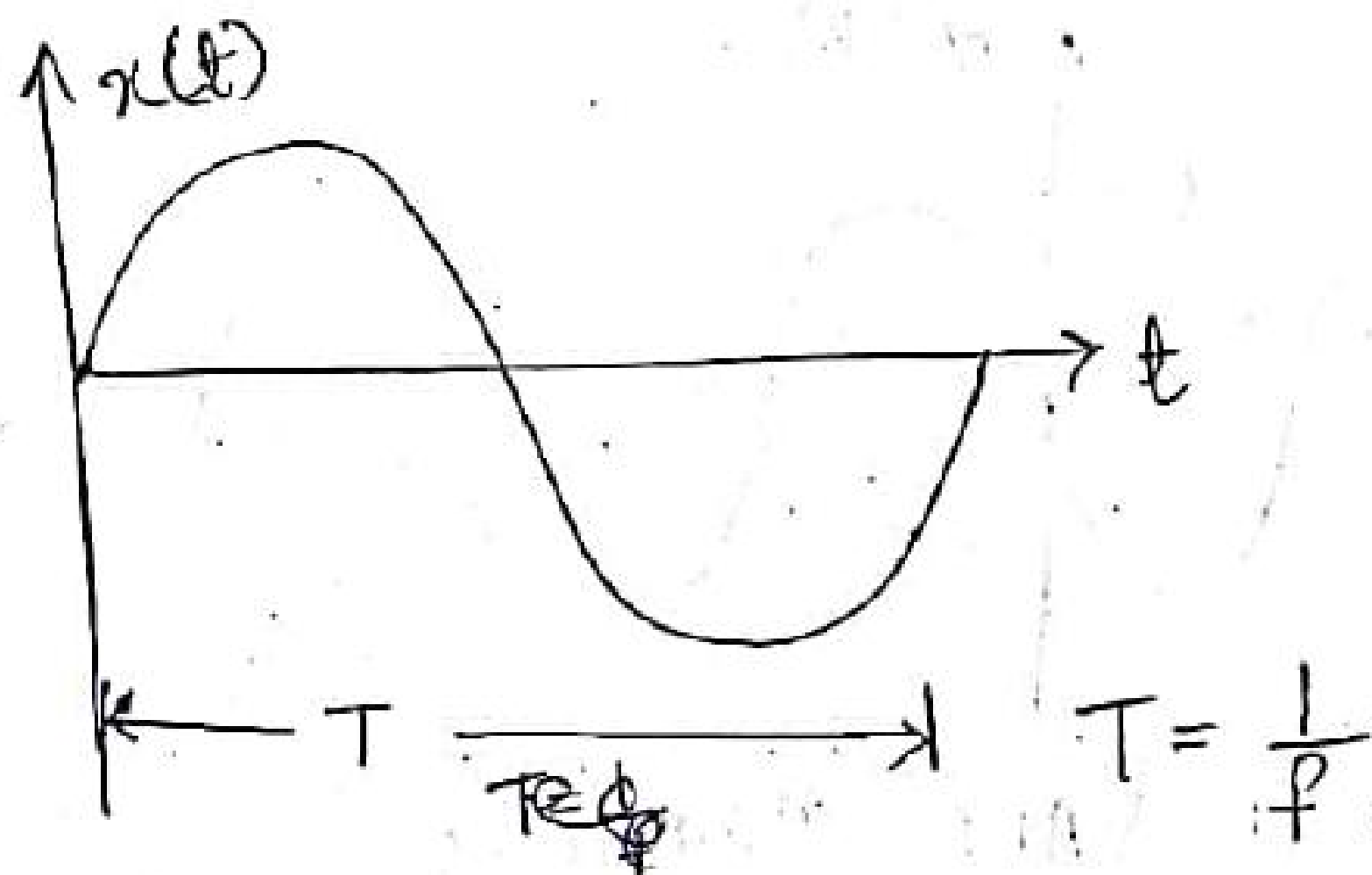
CONTINUOUS TIME SIGNAL:-

- The signal that varies continuously with time is known as continuous time signal.
- It is defined for each value of time
- It takes the value in continuous interval ^{from} $-\infty$ to ∞

Example :-

$$x_1(t) = \sin \pi t$$

→ A continuous time signal is represented by $x(t)$ where t is the independent variable



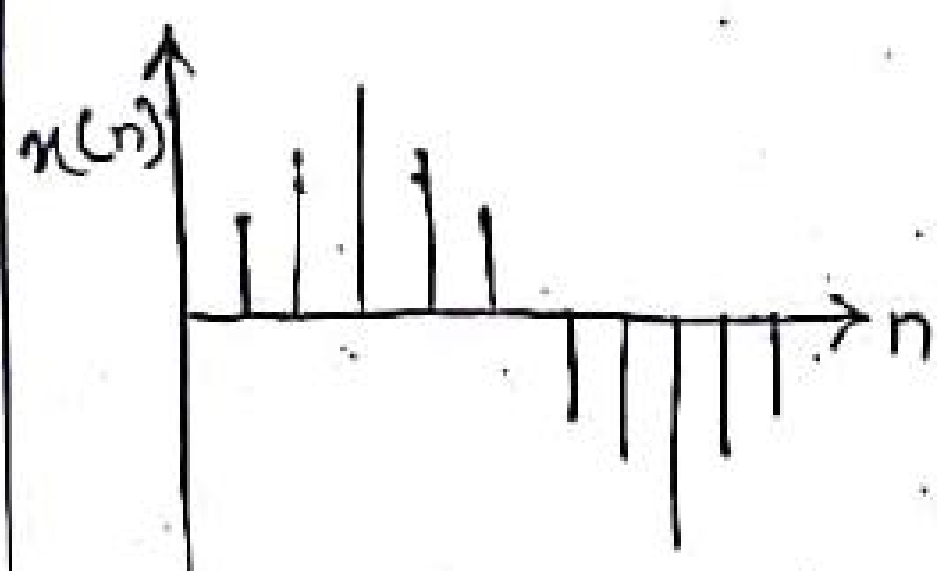
DISCRETE TIME SIGNAL :-

→ A discrete time signal is defined only at certain time instant.

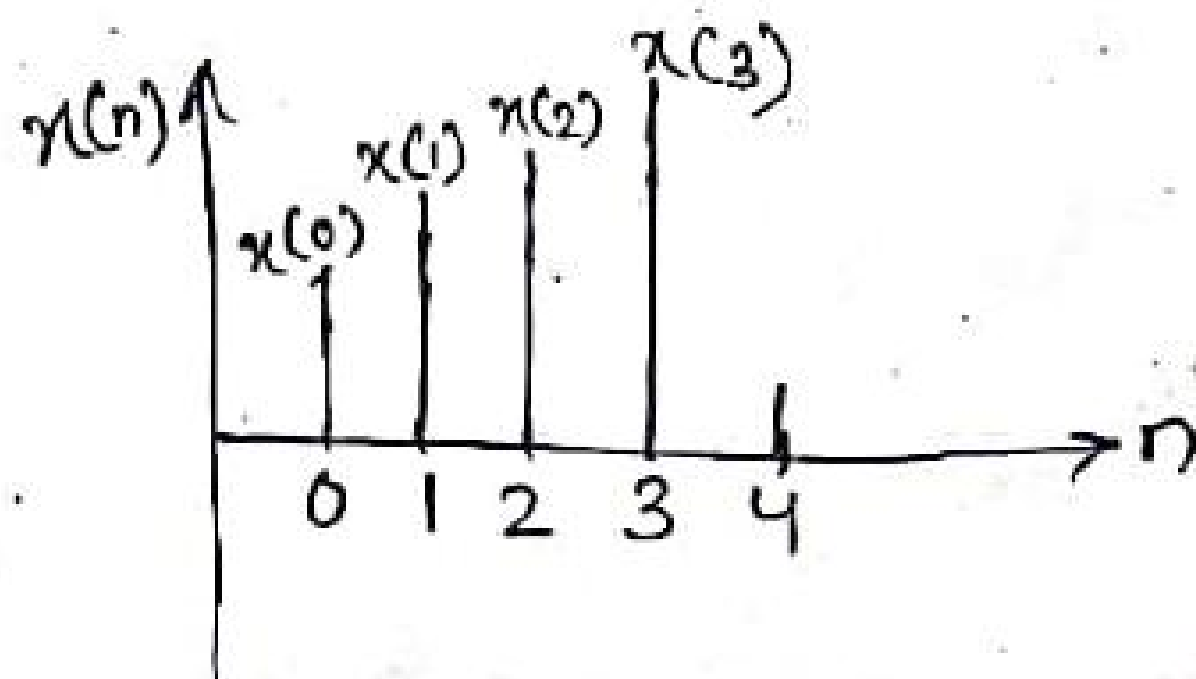
→ This time instant may be or may not be equi-distant but usually taken at equally spaced interval

→ In discrete time signal the amplitude between 2 time instant is not defined.

→ A discrete time signal is denoted by $x(n)$ where ' n ' is independent variable

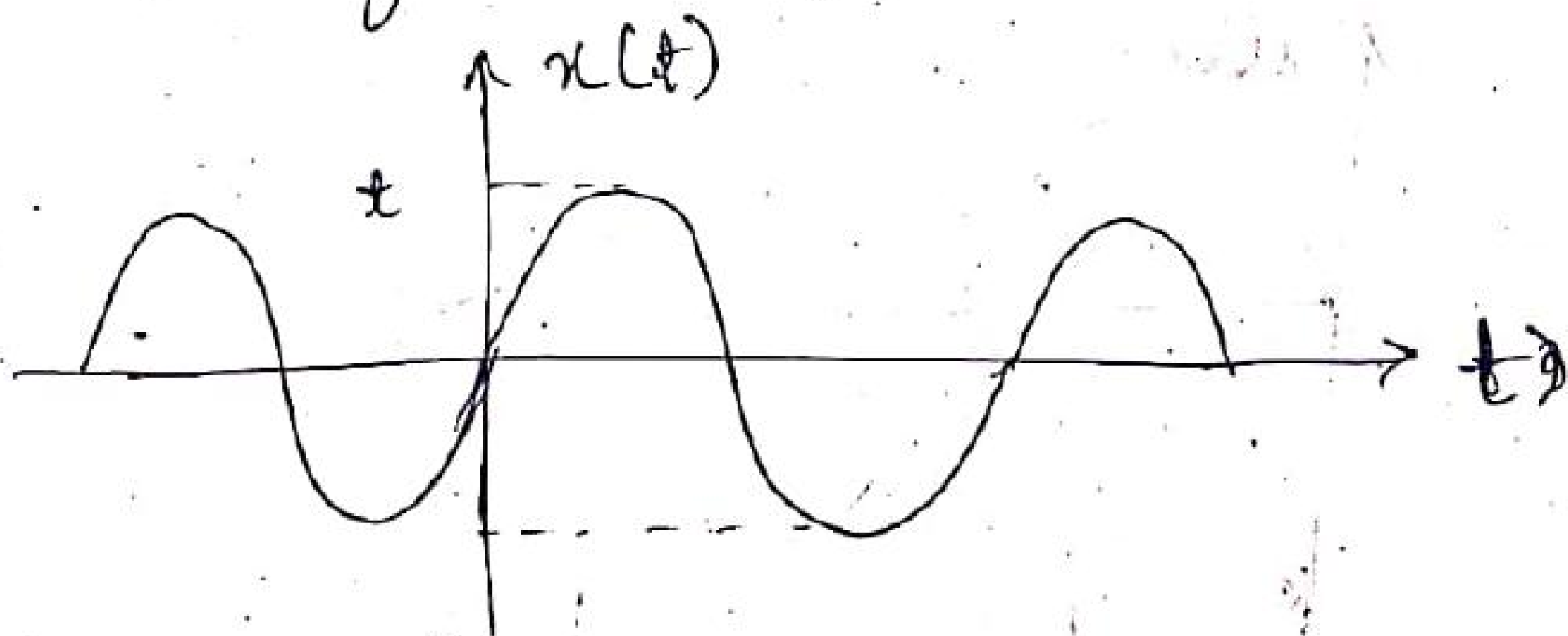


discrete time signal



CONTINUOUS VALUE SIGNAL :-

- A signal is said to be continuous valued signal if it takes all possible value on a finite or infinite range.



DISCRETE VALUE SIGNAL :-

- Discrete value signal take some values from a given set.
- Normally, this values are equi-distance and can be expressed as a integer multiple of the distance between the two successive value.

CONCEPT OF FREQUENCY IN CONTINUOUS TIME

SINUSOIDAL SIGNAL :-

Mathematically, a continuous time sinusoidal signal can be represented by

$$x_a(t) = A \sin(\underbrace{\Omega t + \theta}_{\text{phase}}); -\infty \leq t \leq \infty$$

$\downarrow$ $\downarrow$ $\downarrow$
Analog Signal Amplitude frequency in rad/sec

where,

x_a = Analog signal

A = Amplitude

Ωt = frequency in rad/sec

θ = Phase

$$\boxed{\Omega = 2\pi F}$$

$$\boxed{F = \frac{1}{T}}$$

T = Time period

DISCRETE TIME SINUSOIDAL SIGNAL :-

Mathematically, it is represented by

$$x(n) = A \sin(\omega n + \theta); -\infty \leq n \leq \infty$$

where,

$x(n)$ = discrete time signal

A = Amplitude

ω = frequency in rad/sec

θ = phase in radian

$$\omega = 2\pi f$$

PROPERTY OF ANALOG SIGNAL :- (continuous time signal)

Property - 1 :-

If $x_a(t) = x_a(t+T)$ then $x_a(t)$ is periodic with time period (T) .

Property - 2 :-

→ continuous time sinusoidal signal with different frequencies are themselves different.

Property - 3 :-

→ Increasing the frequency results in an increase in the rate of oscillation of the signal.

PROPERTY OF DISCRETE TIME SIGNAL :-

Property - 1 :-

→ Discrete sinusoids are periodic only if its frequency ' f_0 ' is a rational number

→

$$f_0 = \frac{k}{N}$$

$$x(n) = x(n+N)$$

HARMONICALLY RELATED COMPLEX EXPONENTIAL :-

→ CONTINUOUS Time Exponential :-

The basic signal for continuous time harmonically related exponential at

$$s_k(t) = e^{jK\omega_0 t}$$

where,

$K = \text{Integer}$

$K = 0, \pm 1, \pm 2, \dots$

The ' $x_k(t)$ ' can be written as a in the form of harmonically related complex exponential

$$x_a(t) = \sum_{K=-\infty}^{\infty} c_K s_K(t) = \sum_{K=-\infty}^{\infty} c_K e^{jK\omega_0 t}$$

DISCRETE TIME EXPONENTIAL :-

$$s_K(n) = e^{jK\omega_0 n}, \quad K = 0, \pm 1, \pm 2$$

~~$$x(n) = \sum_{k=0}^{n-1} c_k s_k$$~~

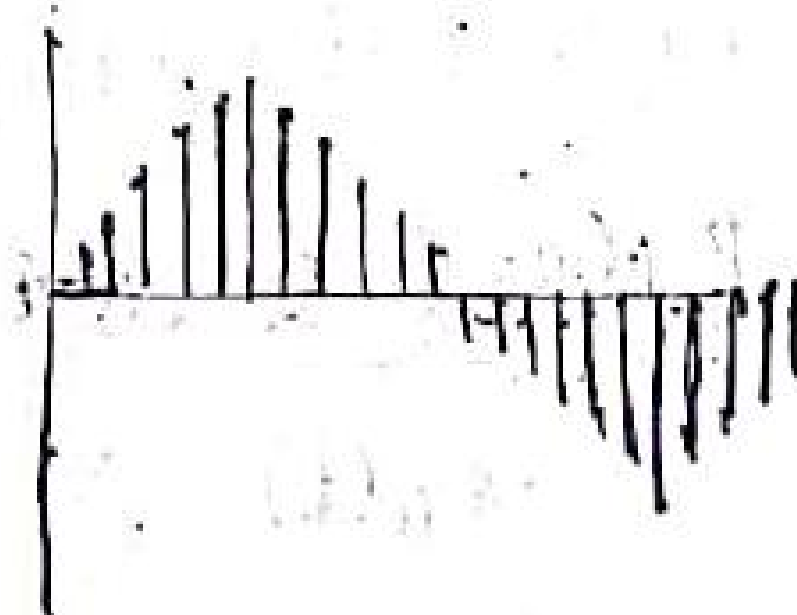
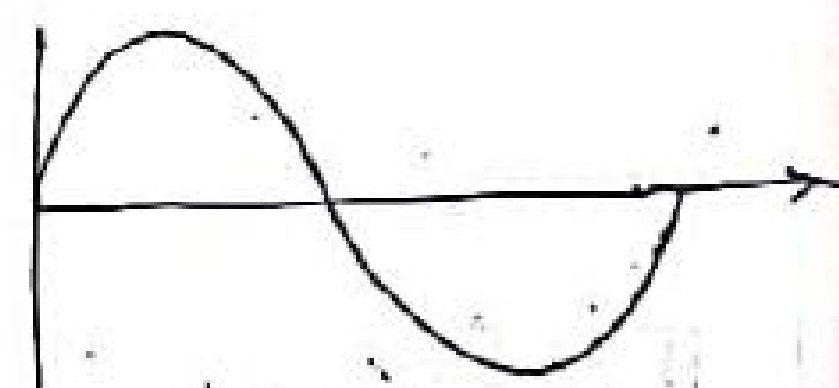
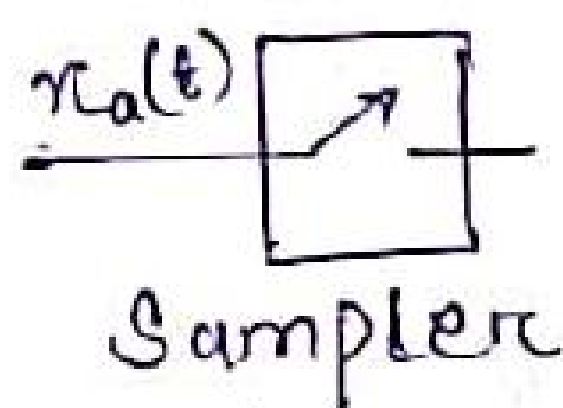
$$x(n) = \sum_{k=0}^{n-1} c_k s_k(n) = \sum_{k=0}^{n-1} c_k e^{j2\pi \frac{D}{N} k n}$$

Sampling of Analog Signal:-

There are many ways to sample an analog signal but we will consider only the periodic sampling or uniform sampling. Mathematically we represent.

Here, $x(n)$ is the discrete time signal which is obtained by sampling of analog signal $x_a(t)$ at every T sec.

~~$x(n)$~~
 $x_a(n) = x_a(nT)$



→ Here, T is the time interval between the successive samples known as sampling interval.

→ The relation between t and n , $t = nT$
Similarly, the relation between Ω and ω
Let us consider an analog signal $x_a(t)$

$$x_a(t) = A \cos(2\pi F t + \phi)$$

After sampling with a frequency $f_s = \frac{1}{T}$

$$x_a(t) = A \cos(2\pi F t + \phi)$$

$$= A \cos(2\pi F n T + \phi)$$

$$= A \cos \left(2\pi \frac{F}{f_s} \cdot n + \theta \right)$$

$$= A \cos (2\pi F n + \theta)$$

$$F = \frac{F}{f_s}$$

F = continuous

f = Discrete

$$\omega = \frac{\Omega}{f_s}$$

For continuous time sinusoidal signal the frequency F and Ω

$$-\infty < F < \infty$$

$$-\infty < \Omega < \infty$$

For discrete time sinusoidal signal the range of frequency variable

$$\omega = -\pi < \omega < \pi$$

$$f = -\pi/2 < f < \pi/2$$

So, we conclude that the frequency of continuous time sinusoidal when sample at a rate of $f_s = \frac{1}{T}$ must be in the range of $-\pi/2$ and $\pi/2$.

Sampling theorem:-

Sampling theorem states that a band limited continuous time signal is may be in its samples and can also be recovered from its sampling frequency, $f_s \geq 2f_m$

Here, f_s = Sampling frequency and
 f_m = maximum frequency present
in the signal.

→ When sampling rate is exactly equal to $2f_m$ then the sampling rate is known as Nyquist rate

→ Nyquist rate is also called as minimum sampling rate which is represented by

$$F_s = 2f_m$$

→ maximum sampling interval is known as Nyquist interval $T_s = \frac{1}{2f_m}$

* Interpolation :- The process of reconstructing a continuous time signal $x(t)$ from its samples is known as interpolation.

Quantization of continuous Amplitude signal :-

→ A digital signal is a sequence of numbers in which each number is represented by a finite number of digits.

→ The process of converting a discrete time continuous amplitude signal into a discrete time discrete amplitude signal by expressing each sample value as a finite number of digits is called Quantization.

- In this process some errors are generated which is called Quantization Error.
- If the input of quantizer is $x(n)$ and output of quantizer is $x_q(n)$ then we can define quantization error as the difference of quantized value and sampled value.

$$e_q(n) = x_q(n) - x(n)$$

Coding of quantized sample :-

In coding process a unique binary number is assigned to each quantization level.

- If we have n levels then we need at least n different binary numbers with a word length of 'b' no. of bits and we can create 2^b binary numbers.

DT → 21.12.19

1. Digital signal processing Algorithm and Application - J.G. Proakis
 2. Digital signal processing - Ramesh Babu
- Q. Consider an Analog signal $x_a(t) = 3 \cos 100 \pi t$
- (a) Determine the minimum sampling rate to avoid aliasing
 - (b) Suppose the signal is sampled at the rate of $f_s = 200 \text{ Hz}$ then what is the discrete time signal after sampling

$$x_a(t) = 3 \cos 100\pi t \quad (\because A \cos \omega t = A \cos 2\pi f t)$$

$$A = 3$$

$$f_m = 50 \text{ Hz}$$

(a) Minimum sampling rate or Nyquist rate

$$f_s = 2f_m$$

$$f_s = 2 \times 50 = 100 \text{ Hz}$$

(b) $A \cos \frac{f}{f_s} n$

$$x(n) = A \cos \frac{2\pi f}{f_s} n$$

$$= 3 \cos \frac{100\pi}{200} n$$

$$x(n) = 3 \cos \frac{\pi}{2} n$$

Q Consider an analog signal $x_a(t) = 3 \cos 50\pi t + 10 \sin 300\pi t - \cos 100\pi t$ then find out the Nyquist rate for the particular signal.

$$3 \cos 50\pi t = A \cos 2\pi f_1 t$$

$$2f_1 = 50$$

$$f_1 = 2.5 \text{ Hz}$$

$$10 \sin 300\pi t = A \cos 2\pi f_2 t$$

$$2f_2 = 300$$

$$f_2 = 150 \text{ Hz}$$

$$\cos 100 \pi t = A \cos 2\pi f_3 t$$

$$2f_3 = 100$$

$$f_3 = 50 \text{ Hz}$$

$$\therefore \text{Here, } f_m = 150 \text{ Hz}$$

$$f_s = 2f_m = 2 \times 150 = 300 \text{ Hz}$$

Digital to Analog conversion

To convert a digital signal into an analog signal, a D to A converter is used.

The function of D to A converter is to interpolate the samples.

Sampling theorem specifies the optimum interpolation for a band limited signal.

A zero order hold is the simple type of D-A converter.

Analysis of Digital System Signal vs Discrete time signal system:

We know that the values of digital signal are taken from a finite set of possible values. This signal is used in digital computer.

Generally, computers operate on the numbers which are represented by strings of zero and one.

The length of this string is fixed and finite. Sometimes this finite word length causes communication in the analysis of DSP system.

To avoid this complication we neglect the quantized nature of digital signal and system in various case and consider then discrete time signal and system.

X

Question

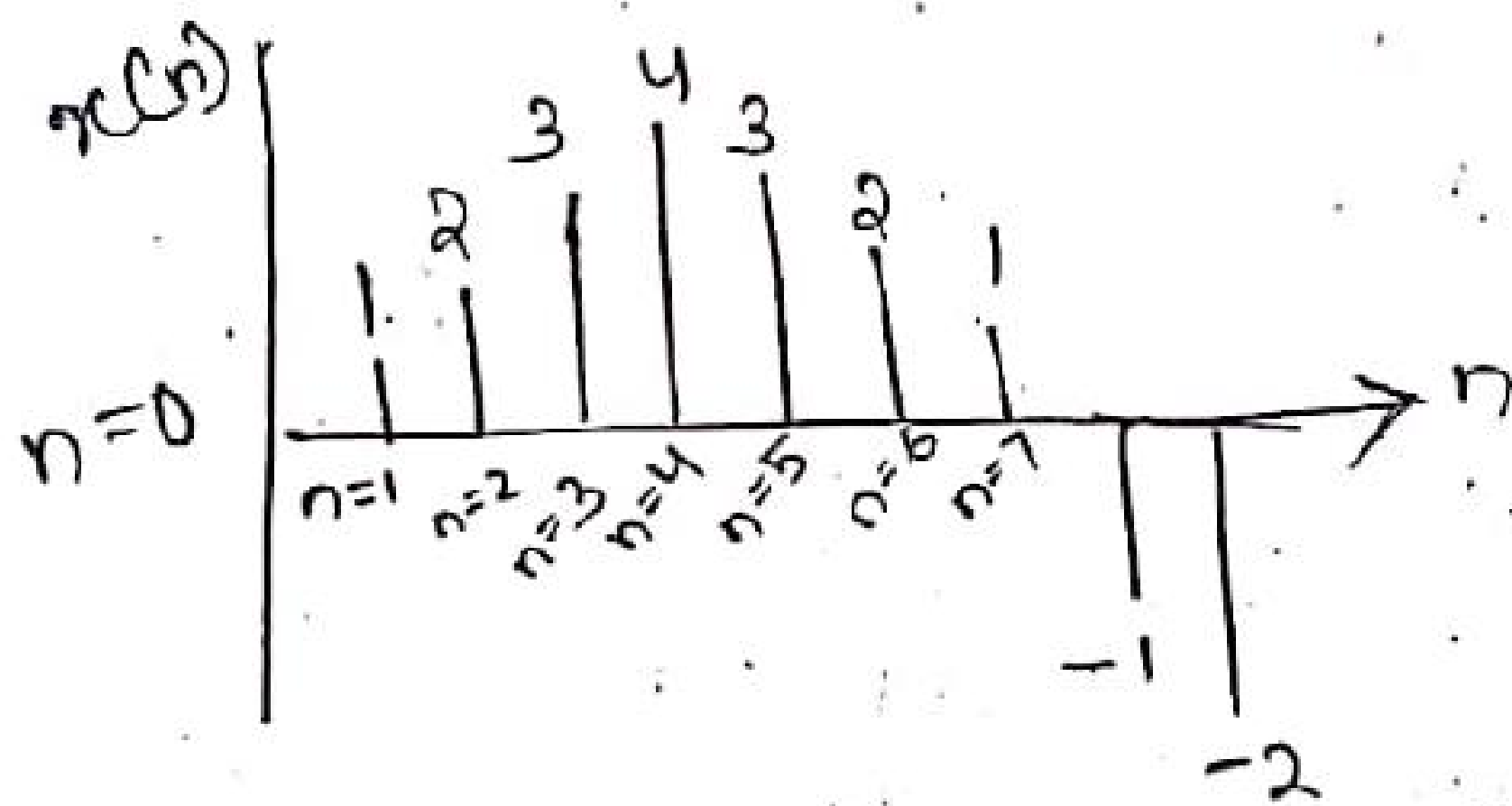
- what is signal processing? Draw the block diagram and explain the digital signal processing system / elements of DSP? 10
- Describe the advantage of digital signal processing over analog signal processing? 10
- State sampling theorem
- Draw and explain the principle of analog to digital converter? 15
- What is quantization?
- What is multi-channel and multi-dimensional signal?
- Classify different signal and explain briefly.
- What are the applications of signal processing?
- Differentiate discrete signal and digital signal?

DISCRETE TIME SIGNAL

A discrete time signal $x(n)$ is a function of an independent variable 'n'. Discrete time signal can be represented in the following 4-ways.

- ① graphical representation
- ② functional representation
- ③ Tabular representation
- ④ Sequential representation

① Graphical Representation :-



② Functional Representations :-

$$x(n) = \begin{cases} 1, & n=1, 7 \\ 2, & n=2, 6 \\ 3, & n=3, 5 \\ 4, & n=4 \\ 7, & n=8 \\ 2, & n=9 \end{cases}$$

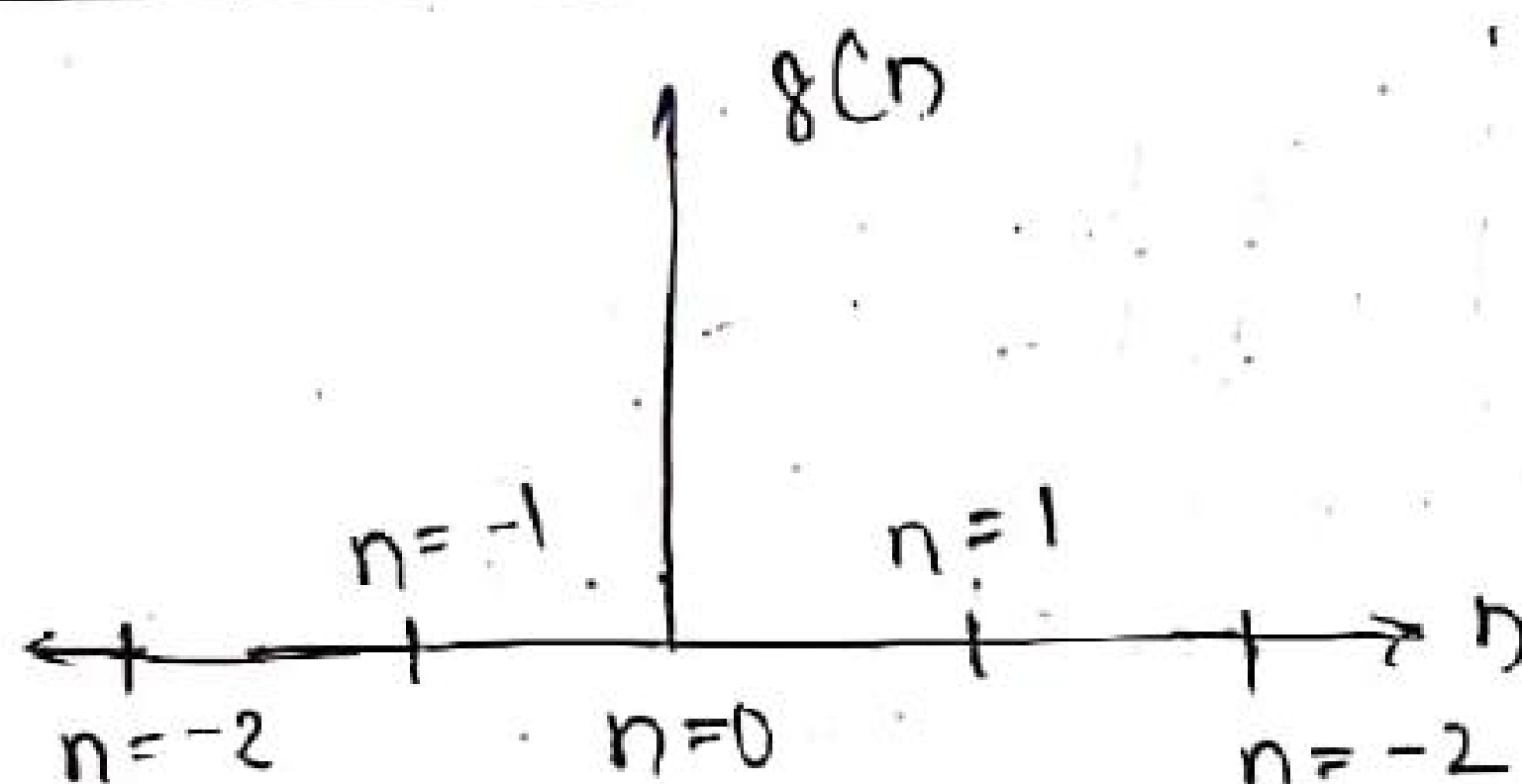
3 Tabular Representation :-

n	1	2	3	4	5	6	7	8	9
x(n)	1	2	3	4	3	2	1	-1	-2

④ Sequential Representations :-

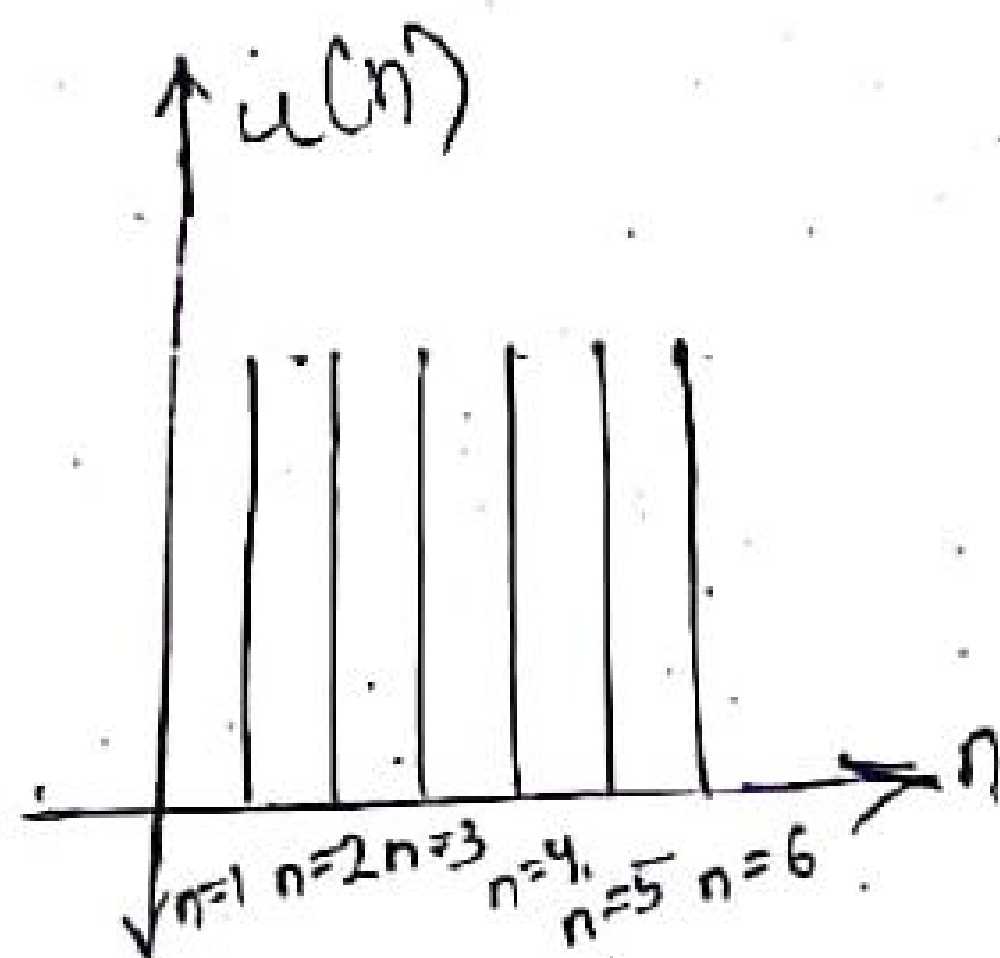
$$x(n) = \{ \underset{\substack{\uparrow \\ \text{origin}}}{0}, 1, 2, 3, 4, 3, 2, 1, -1, -2$$

Some Elementary discrete time signal :-



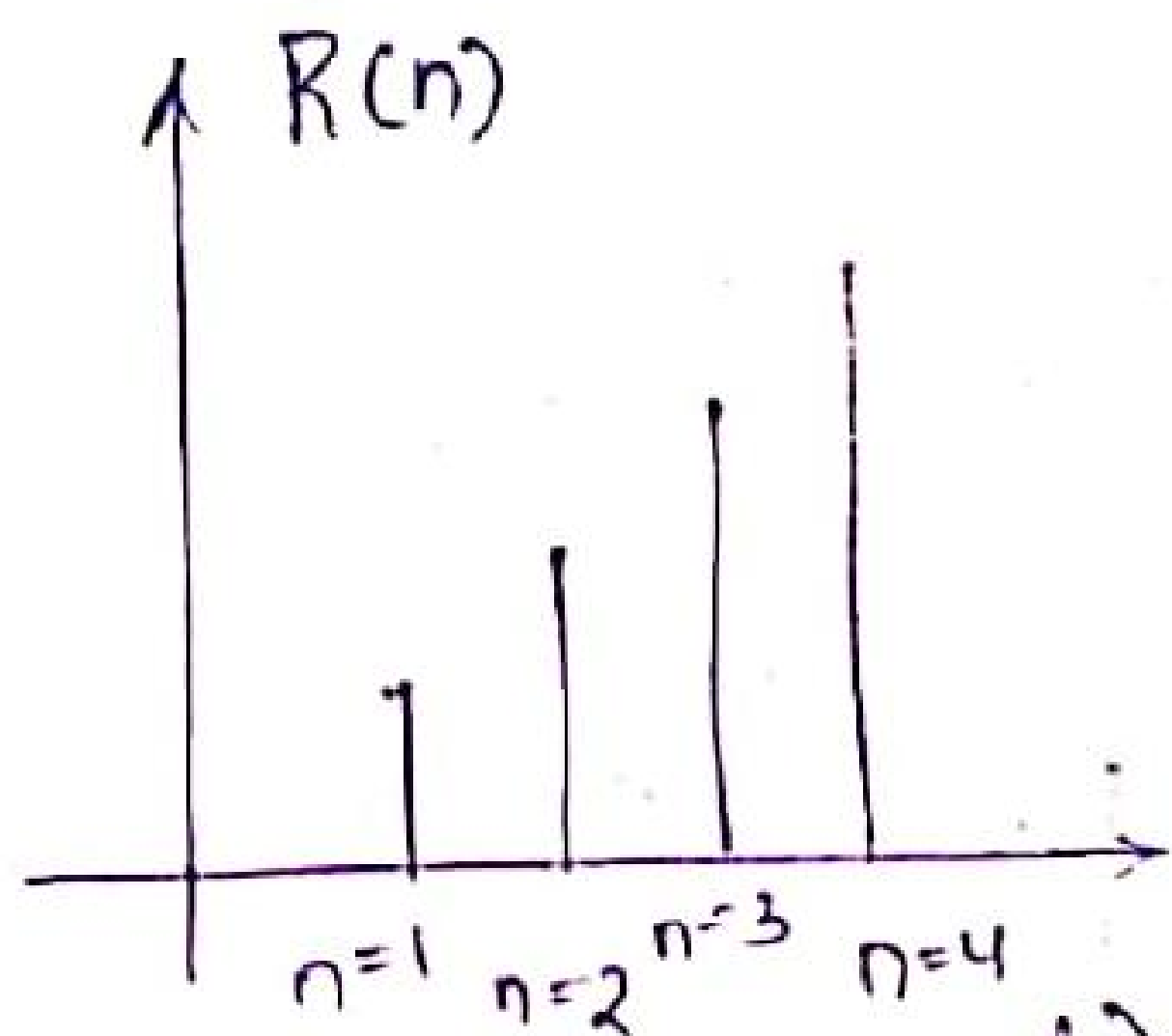
$$\delta(n) = \begin{cases} 1, & n=0 \\ 0, & n \neq 0 \end{cases}$$

(Unit impulse signal)



$$u(n) = \begin{cases} 1, & n \geq 0 \\ 0, & n < 0 \end{cases}$$

(Unit Step signal)



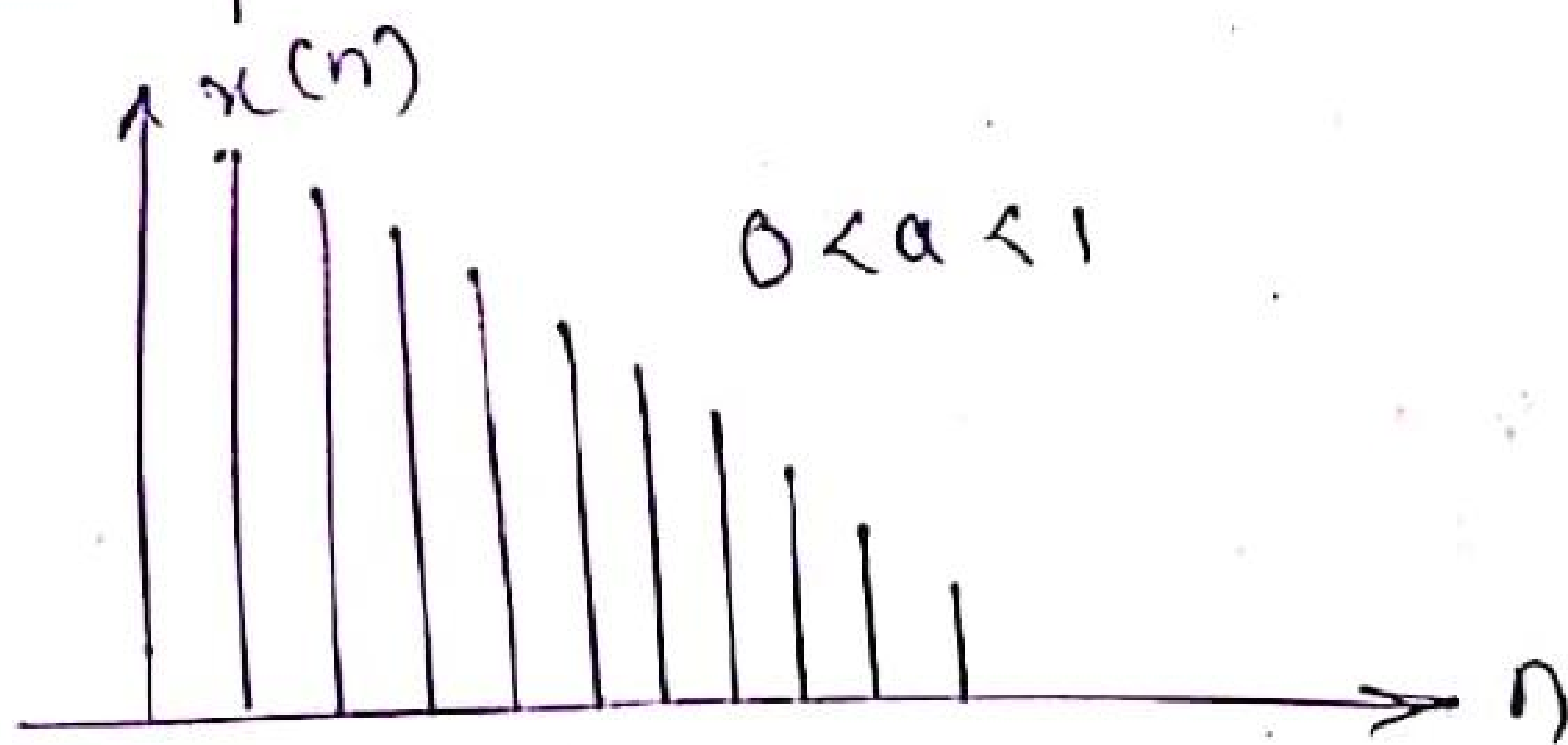
(Unit Ramp signal)

Unit Exponential Signal :-

An Exponential signal is represented by $x(n) = a^n$ for all values of n .

If a is real then $x(n)$ is real

If a is a complex value then $x(n)$ is a complex value function



When a is complex i.e.; $a = \rho e^{j\theta}$

then $x(n) = \rho^n e^{j\theta n}$

$= \rho^n (\cos \theta n + j \sin \theta n)$

Classification of discrete time signal :-

Energy signal and power signal :-

→ The Energy of a discrete time signal

$x(n)$ is defined as $E = \sum_{n=-\infty}^{\infty} |x(n)|^2$

→ A signal $x(n)$ is called as Energy signal if the Energy is finite ($0 < E < \infty$) and power equal to zero.

→ The average power of a discrete time signal

is defined as $P = \lim_{N \rightarrow \infty} \frac{1}{2N+1} \sum_{n=-N}^N |x(n)|^2$

where $\begin{cases} 0 < P < \infty \\ E = \infty \end{cases}$

→ The signal $x(n)$ is called as power signal if and only if the power is finite and Energy is infinite

Infinite Summation Formula:-

$$\sum_{n=0}^{\infty} a^n = \frac{1}{1-a}, |a| < 1$$

$$\sum_{n=0}^{\infty} n a^n = \frac{a}{(1-a)^2}, |a| < 1$$

$$\sum_{n=0}^{\infty} n^2 a^n = \frac{a^2 + a}{(1-a)^3}$$

Finite Summation Formula:-

$$(1) \sum_{n=0}^N a^n = \frac{1-a^{N+1}}{1-a}, a \neq 1$$

$$(2) \sum_{n=0}^N 1 = N+1$$

$$(3) \sum_{n=N_1}^{N_2} 1 = N_2 - N_1 + 1$$

$$(4) \sum_{n=0}^N n = \frac{N(N+1)}{2}$$

$$(5) \sum_{n=0}^N n^2 = \frac{N(N+1)(2N+1)}{6}$$

Q. check whether the unit step signal is Energy or power signal.

Soln $x(n) = u(n)$

$$E = \sum_{n=-\infty}^{\infty} |x(n)|^2$$

$$\Rightarrow \sum_{n=0}^{\infty} |u(n)|^2$$

$$= \sum_{n=0}^{\infty} (1)^2 = \sum_{n=0}^{\infty} 1 = \infty$$

$$P = \lim_{N \rightarrow \infty} \frac{1}{2N+1} \sum_{n=-N}^N |x(n)|^2$$

$$\Rightarrow \lim_{N \rightarrow \infty} \frac{1}{2N+1} \sum_{n=-N}^N |u(n)|^2$$

$$= \lim_{N \rightarrow \infty} \frac{1}{2N+1} \sum_{n=-N}^N 1$$

$$= \lim_{N \rightarrow \infty} \frac{1}{2N+1} \cdot (N+1)$$

$$\Rightarrow \lim_{N \rightarrow \infty} \frac{N+1}{2N+1}$$

$$\Rightarrow \lim_{N \rightarrow \infty} \frac{1 + \frac{1}{N}}{2 + \frac{1}{N}}$$

Q. Find the Energy and power of a signal $x(n) = \left(\frac{1}{3}\right)^n u(n)$

Soln:- $\sum_{n=-\infty}^{\infty} |x(n)|^2$

$$\Rightarrow \sum_{n=-\infty}^{\infty} \left(\frac{1}{3}\right)^n u(n)$$

$$= \sum_{n=0}^{\infty} \left(\frac{1}{3}\right)^n$$

$$\Rightarrow \frac{1}{1-a}$$

$$= \frac{1}{1-\frac{1}{3}}$$

$$\Rightarrow P = \lim_{N \rightarrow \infty} \frac{1}{2N+1} \sum_{n=-N}^N |x(n)|^2$$

PERIODIC SIGNAL AND APERIODIC SIGNAL

- A signal $x(n)$ is periodic with period N when $x(n+N) = x(n)$ for all value of n --- (1)
- The smallest value of N for which equation (1) is valid is known as fundamental period.
- If the eqⁿ (1) is not satisfied for any value of N then the signal is Aperiodic signal.

we know that $\omega_0 N = 2\pi K$

$$\omega_0 = \frac{2\pi K}{N}$$

$$2\pi f_0 = \frac{2\pi K}{N}$$

$$\boxed{f_0 = \frac{K}{N}}$$

Q. Determine whether the following signals are periodic or not and also find the fundamental period.

$$(1) x(n) = \cos 0.01\pi n$$

$$= \cos \omega_0 n$$

$$N = \frac{2\pi K}{\omega_0}$$

$$= \frac{2\pi K}{0.01\pi}$$

$$= \frac{2K}{0.01}$$

$$\boxed{N = 200K}$$

The signal is periodic with a because it is multiple of 2π

if the minimum value of K is taken then fundamental period is 200.

Dt $\rightarrow 1.01.20$

Example :-

(1). $x(n) = \sin\left(\frac{\pi}{4}\right)^n = \sin \omega n$

$$K, N = ?$$

$$\omega = \pi/4$$

$$2\pi f = \pi/4$$

$$f = \frac{1}{8} = \frac{K}{N}$$

$$K = 1$$

$$N = 8$$

2. $x(n) = \cos 2\pi/3 n + \sin \pi/2 n$

$$\cos 2\pi/3 n$$

$$\omega = 2\pi/3$$

$$2\pi f = 2\pi/3$$

$$f = \frac{1}{3} = \frac{K}{N_1}$$

$$K = 1, N_1 = 3$$

$$\sin \pi/2 n$$

$$\omega = \pi/2$$

$$2\pi f = \pi/2$$

$$f = \frac{1}{4} = \frac{K}{N_2}$$

$$K = 1$$

$$N_2 = 4$$

$$N = \text{LCM}(N_1, N_2) \Rightarrow N = 12$$

* A signal is periodic if $T = \frac{K}{N}$ is a rational number.

* All periodic signals are power signals.

* All aperiodic signals are energy signal.

* RAMP signals are neither power nor energy.

* $\sin$ is a periodic signal.

Ex:- $x(n) = a^n u(n)$

$$E = \sum_{n=-\infty}^{\infty} |x(n)|^2$$

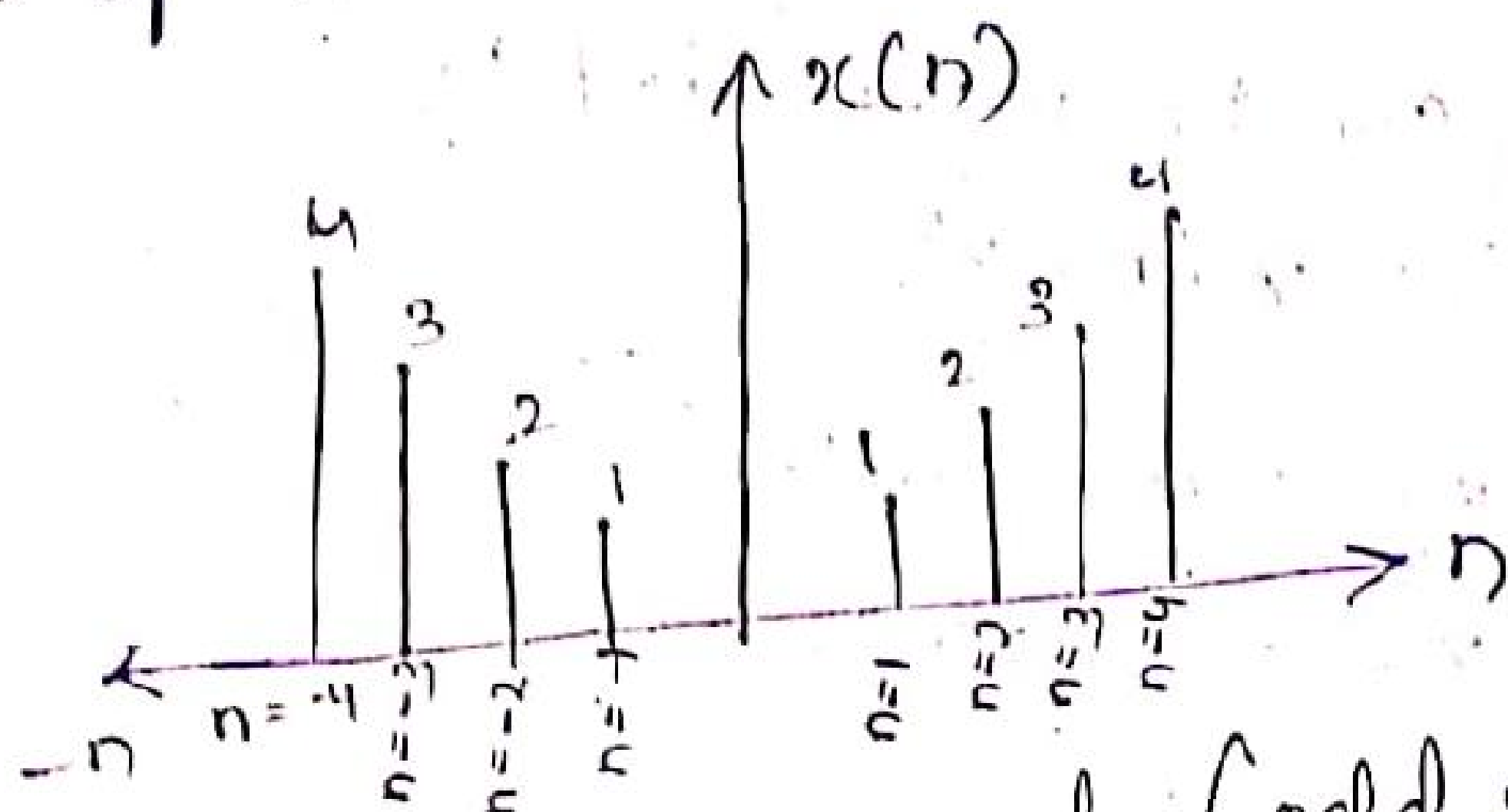
$$= \sum_{n=-\infty}^{\infty} |a^n u(n)|^2$$

$$= \sum_{n=0}^{\infty} |a^n|^2$$

$$= \sum_{n=0}^{\infty} |a^2|^n$$

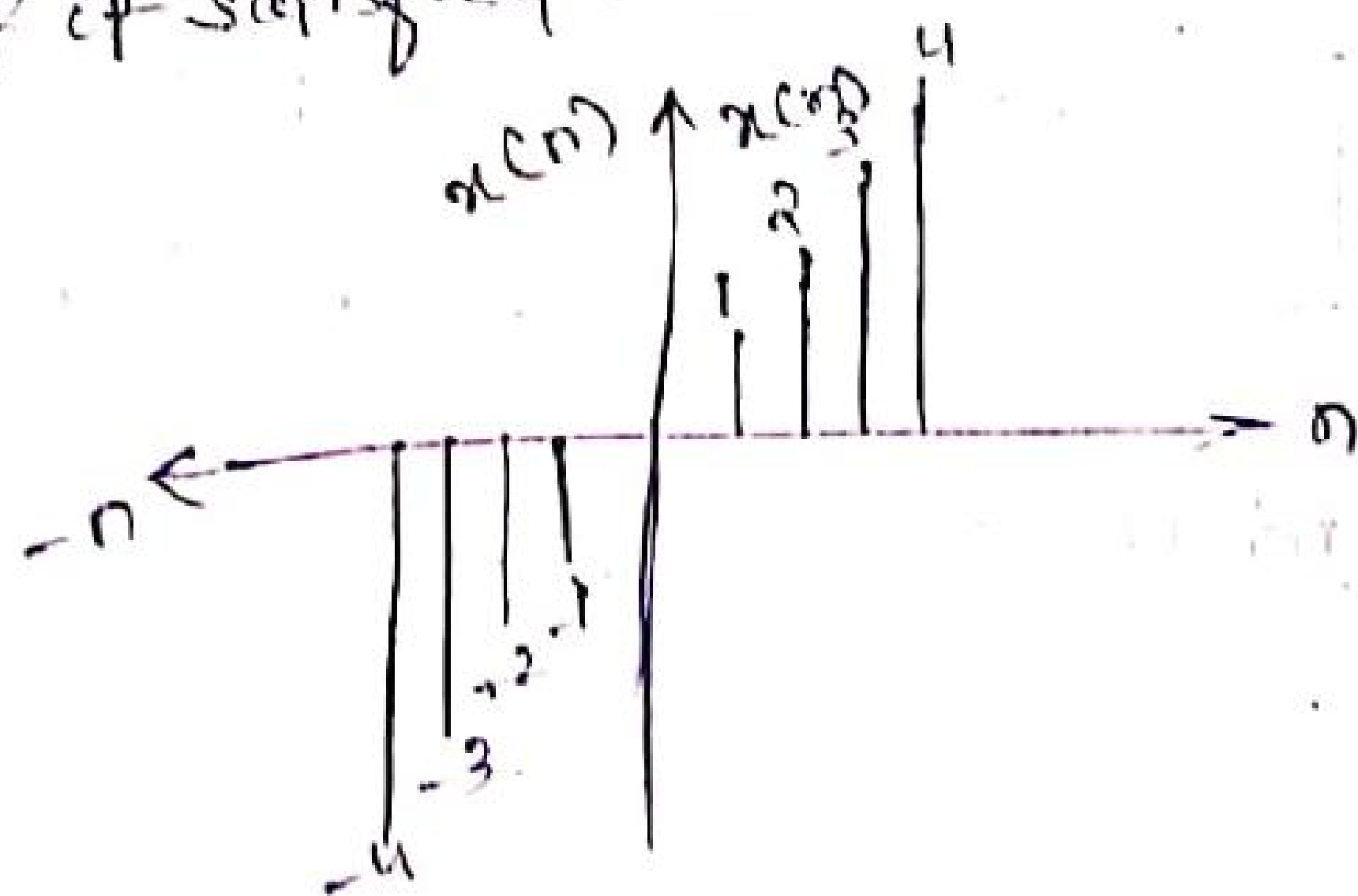
$$= \sum_{n=0}^{\infty} \frac{1}{1 - \frac{1}{a^2}}$$

A discrete time signal is said to be symmetric (Even) if it satisfy $x(-n) = x(n)$ for all values of n .



Anti-symmetric signal (odd signal) :-

A discrete time signal is said to be odd signal if it satisfied the condition. for all values of n .



* Even signal is symmetric above x -axis
and odd signal is symmetric about origin

1. Shifting :-

→ The shifting operations shift the values of the sequence by an integer variable.

→ Shifting can be either delay or advance.

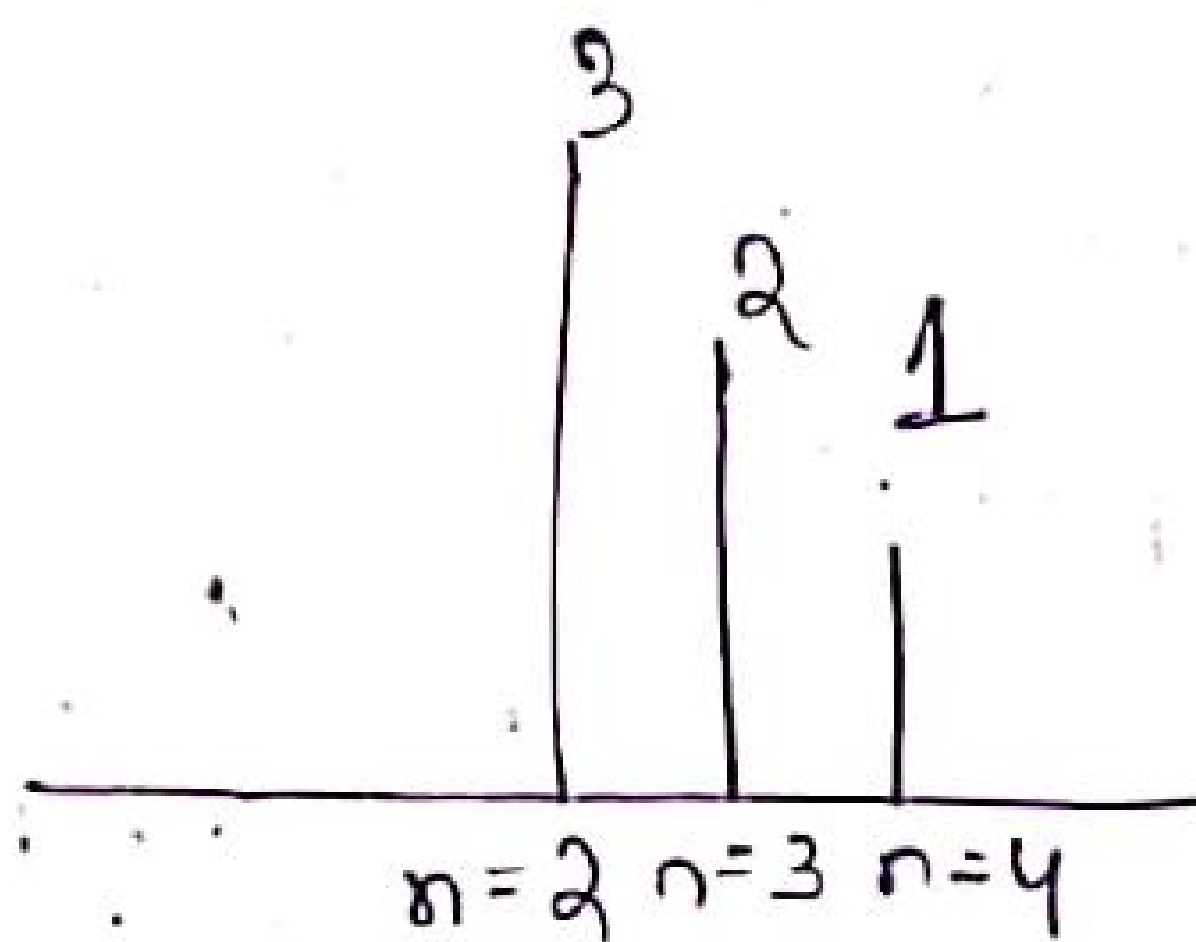
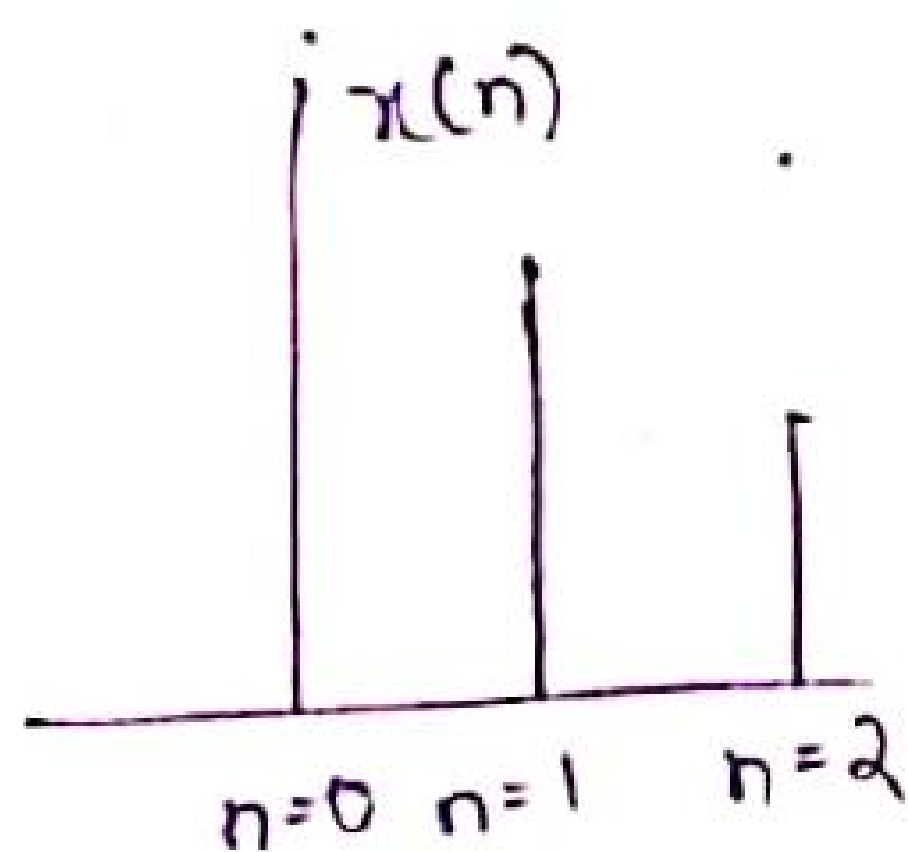
→ The shifting can be represented by

$$y(n) = x(n-k).$$

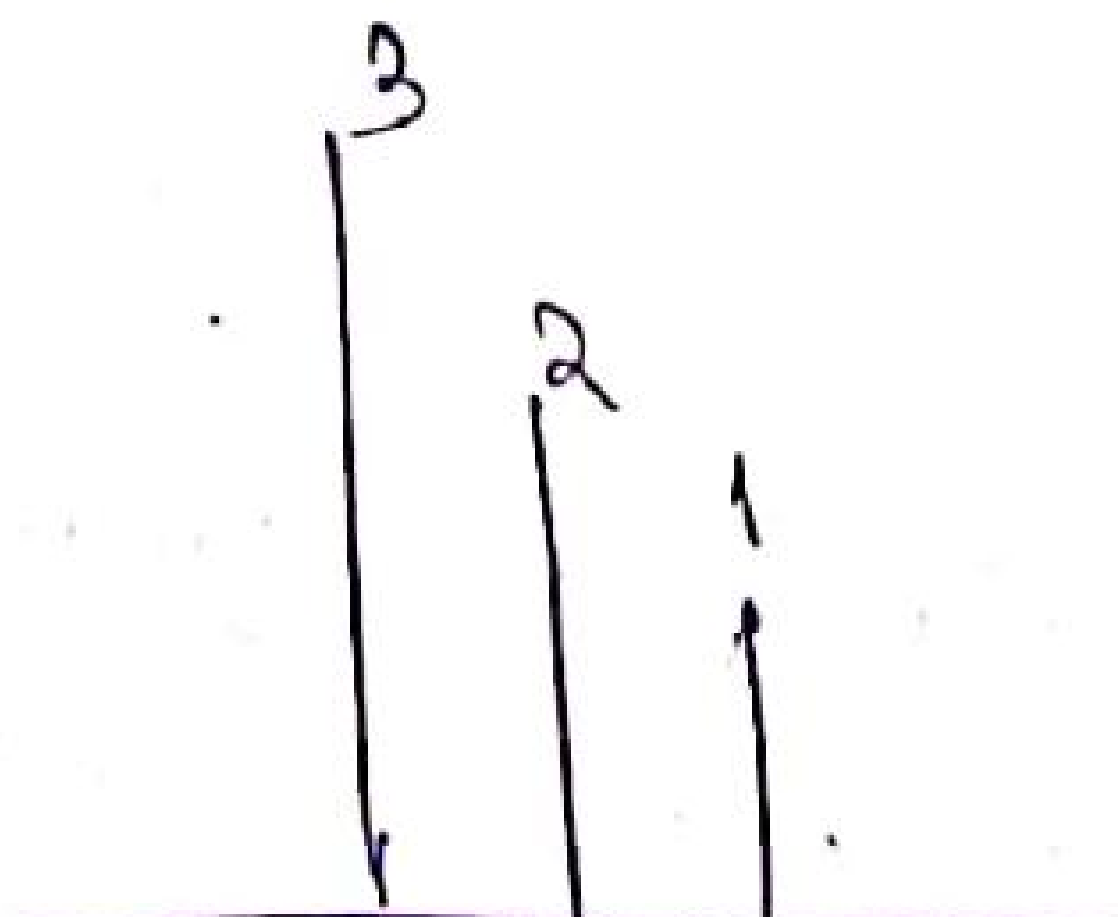
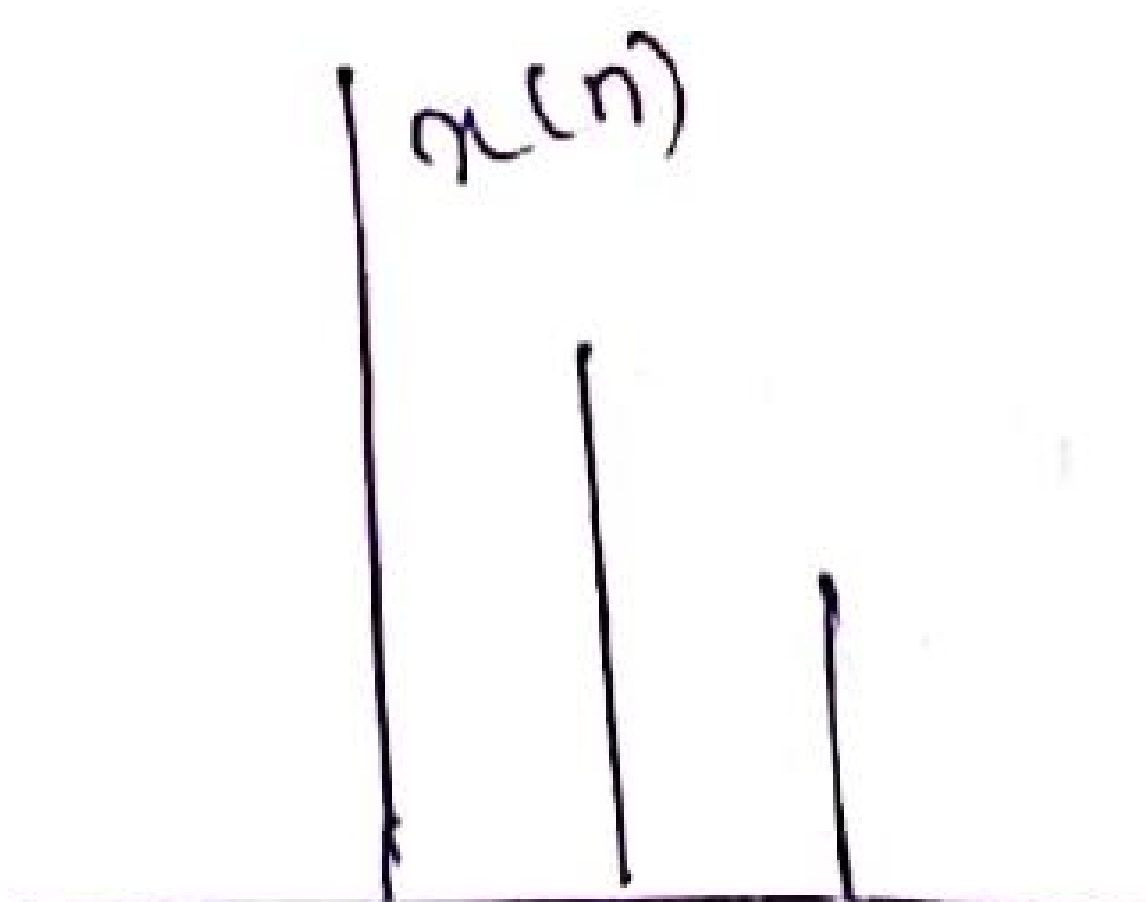
$k = +ve$ - delay

$k = -ve$ - advance

$$\rightarrow y(n) = x(n-2)$$

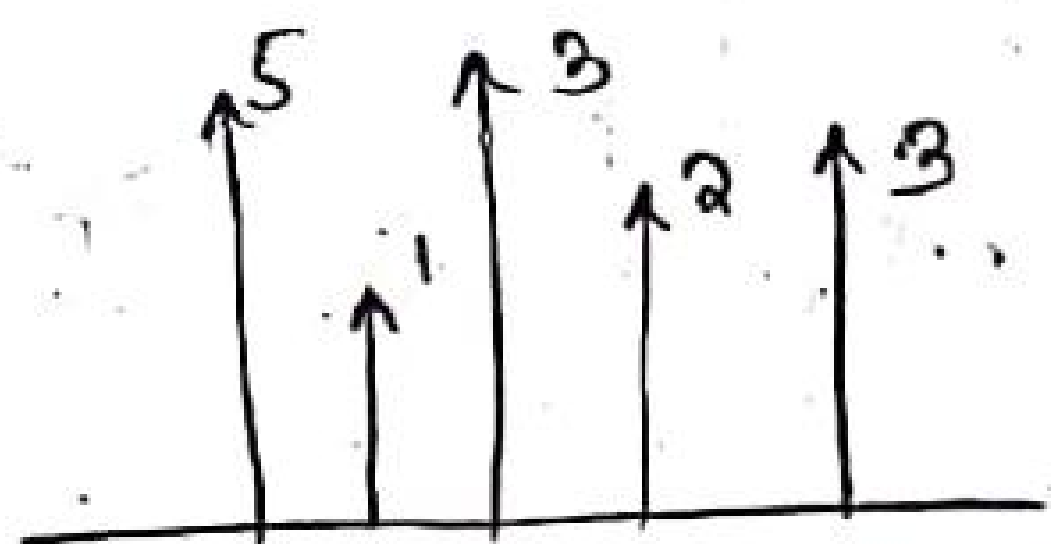
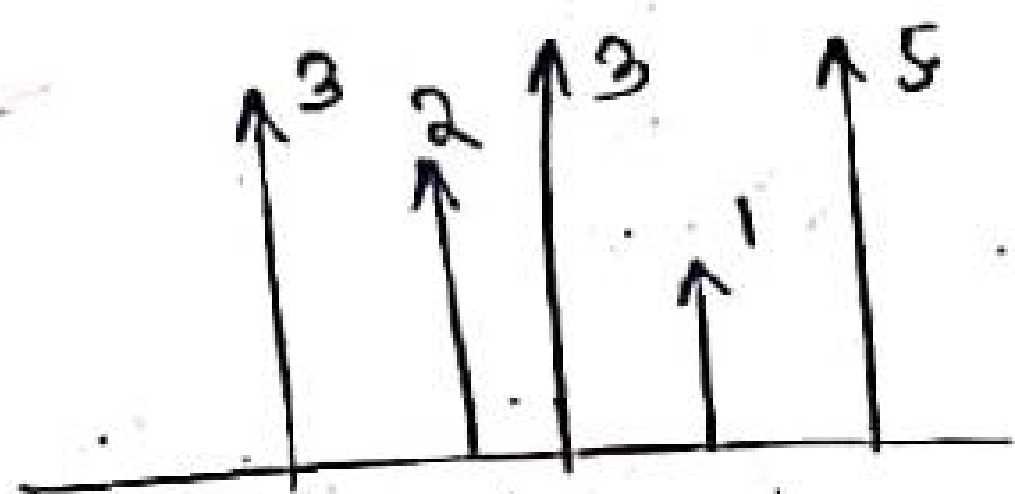


$$y(n) = x(n+4)$$

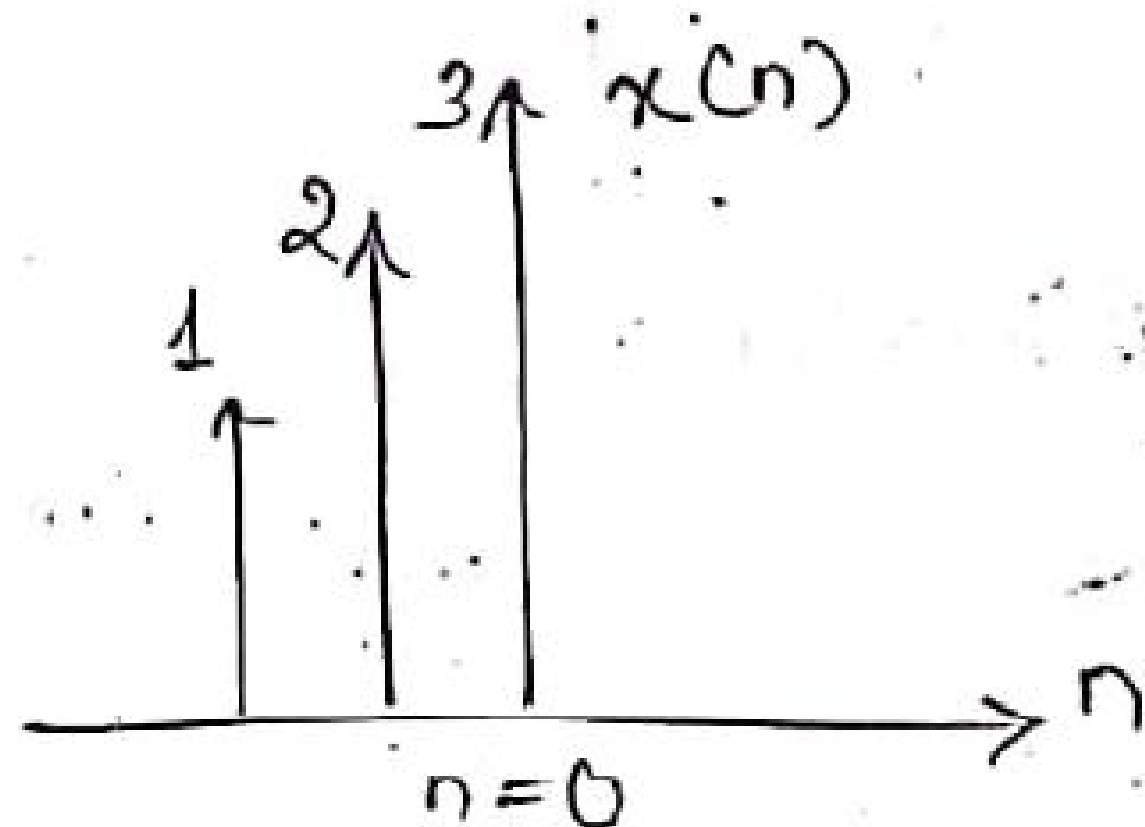


Time Reversal (Folding) :-

Time Reversal of the sequence is done by holding the sequence about $n=0$.



OR

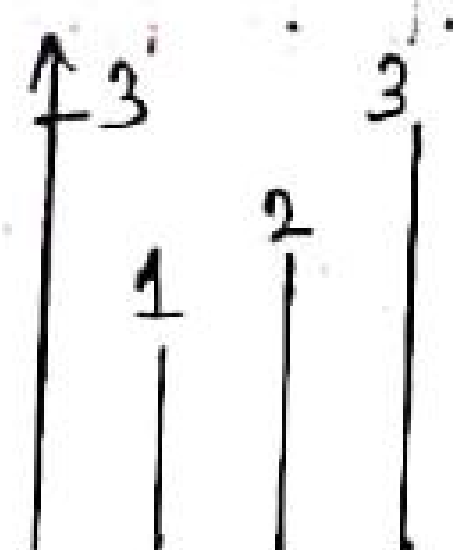


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(III) Time Scaling :-

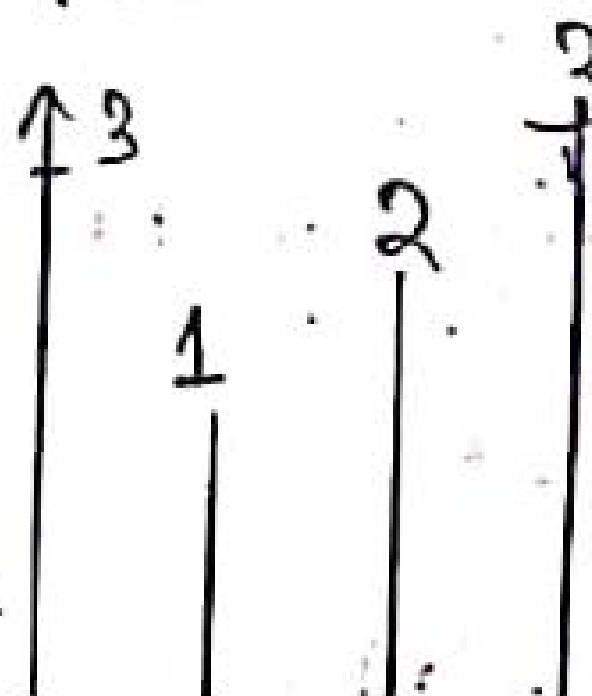
→ It is obtained by replacing n by λn

(a) before scaling



$\Leftrightarrow$

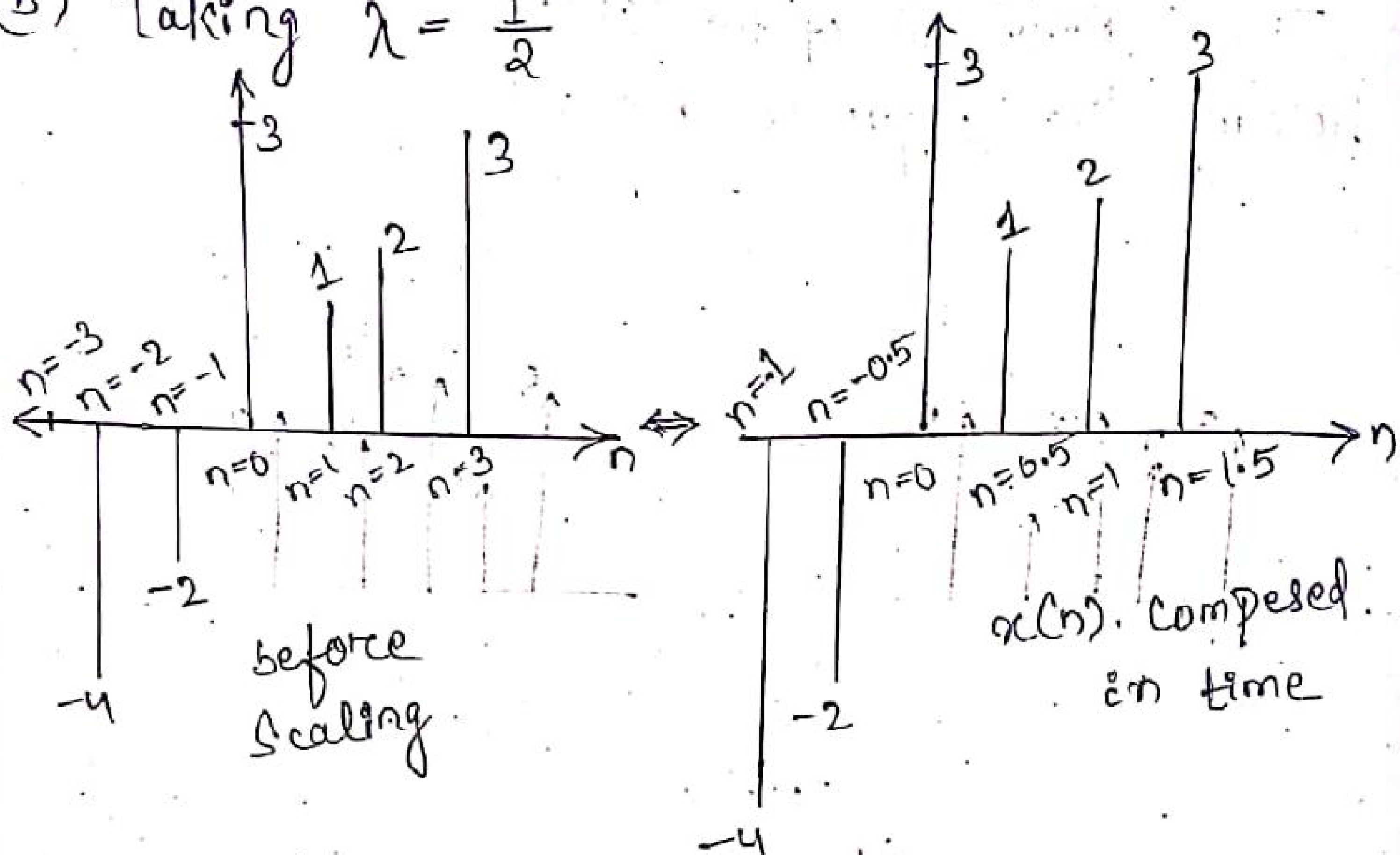
$n = -4 \quad n = -2$



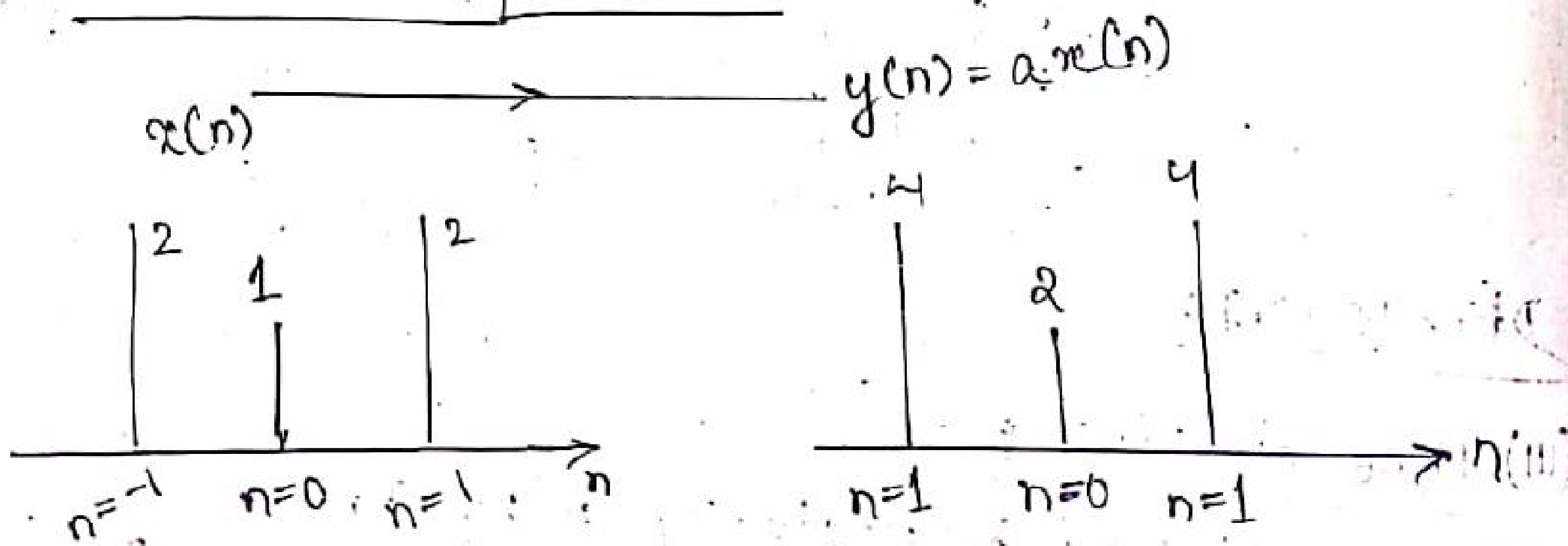
after scaling
 $\lambda = 2$

→ Here $x(n)$ changed to $x(\lambda n)$

(b) Taking $\lambda = \frac{1}{2}$

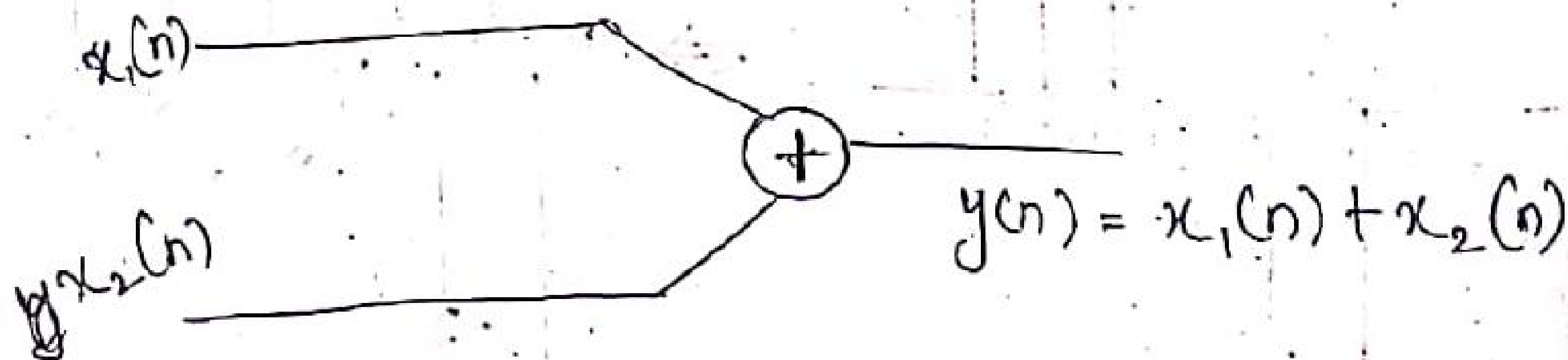


(c) Scalar Multiplication :-



Block diagram representations of discrete time signal :-

⇒ Adder



Example :-

(a) $x_1(n) = \{1, 2, 1, 2\}$

$x_2(n) = \{2, 1, 3, 4\}$

$y(n) = \{3, 3, 4, 6\}$

(b) $x_1(n) = \{1, 2, 1, 2\}$

$x_2(n) = \{2, 1, 3, 4\}$

$y(n) = \{2, 2.5, 5, 2\}$

⇒ Constant Multiplier :-

$$x(n) \xrightarrow{a} ax(n)$$

$x(n) = \{2, 4, 6\}$

$a = 2$

$ax(n) = \{4, 8, 12\}$

⇒ Multiplier :-

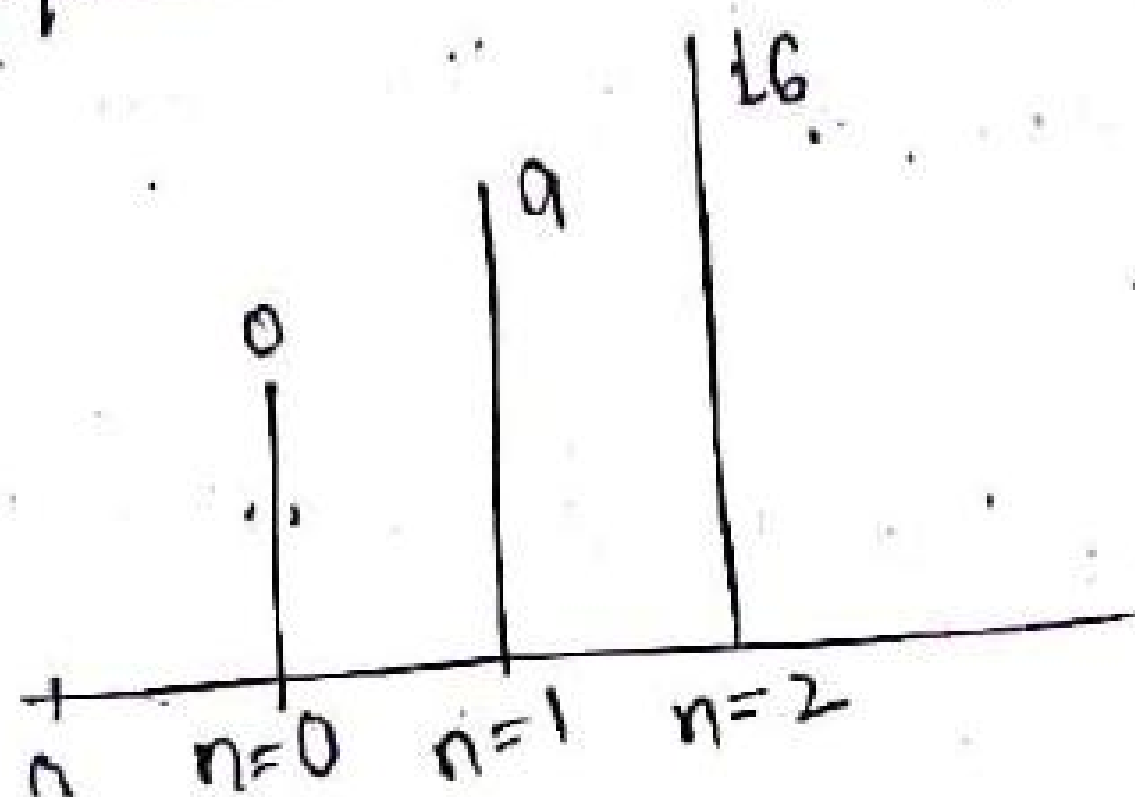
$$x_1(n) \rightarrow \bigotimes \xrightarrow{x_2(n)} y(n) = x_1(n) \cdot x_2(n)$$

$x_1(n) = \{2, 3, 4, 5\}$

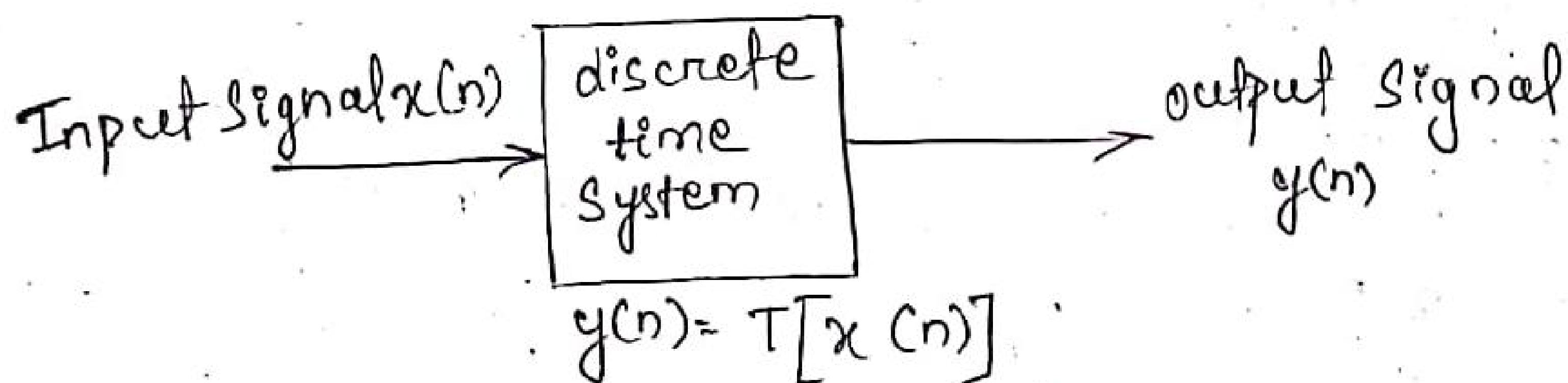
$x_2(n) = \{1, 2, 3, 4\}$

$y(n) = \{0, 4, 9, 16, 0\}$

Graphical Representations :-



→ A discrete time system is a device that operates on a discrete time input signal $x(n)$ process the input signal with some definite functions and provides an output $y(n)$ which is also discrete in nature.



→ Symbol T denotes the transformations.

Input output descriptions of a system :-

→ There is a mathematical relations between the input and output of the discrete time system.

→ In order to give the input the input terminal is used and in order to get the output the output terminal is used.

→ The input and output both must be discrete in nature.

→ We can Express $x(n) \xrightarrow{T} y(n)$, which means $y(n)$ is the response of the system and $x(n)$ denotes the excitations.

Classifications of discrete time system :-

→ Discrete time system are classified depending on its various properties and characteristics as follows:-

- (i) Static and dynamic system
- (ii) Time variant and time invariant system
- (iii) Causal and non-causal system
- (iv) Linear and non-linear system
- (v) FIR and IIR system
- (vi) Stable and unstable system

Static And Dynamic System:-

→ A discrete time system is called static or memory less system if the output at any instant depends on the input sample at same instant, but not on the past and future values of the sample.

→ In ~~other~~ other case the system having memory is called as dynamic system.

→ Example:- (i) $y(n) = ax(n) \rightarrow$ Static system

(ii) $y(n) = 2x^3(n) \rightarrow$ Static system

(iii) $y(n) = 5x(n-1) + 2x(n-2) \rightarrow$ Dynamic system.

(11) Time Variant and Time invariant System:-

→ A System is said to be time invariant if its output characteristics does not change with time.

→ If the response to a delayed input and the delayed response are equal then, the system is said to be time invariant.

→ Let the input of the system is $x(n)$ and output of the system is $y(n)$.

→ The response to a delayed input is denoted by

$$y(n, k) = T[x(n-k)]$$

→ Here, the input is delayed by k samples now the output is delayed by k samples, so, $y(n-k)$.

→ If $y(n, k) = y(n-k)$ for all values of k then the system is time invariant.

→ If $y(n, k) \neq y(n-k)$ for all values of k then the system is time variant.

Q. Test wheathere the system is time variant or invariant
 $y(n) = x(n) + x(n-1)$

Ans:- $y(n, k) = x(n-k) + x(n-k-1)$

$$y(n, k) = x(n-k) + x(n-k-1)$$

$$\Rightarrow y(n, k) = y(n-k)$$

So, the system is time invariant

Q. $y(n) = x(-n)$
 $y(n, k) = x(-n - k)$
 $y(n - k) = x[-n(n - k)]$
 $= x(-n + k)$

$\Rightarrow y(n, k) \neq y(n - k)$

So, the system is time variant.

Q. $y(n) = n x(n)$
 $y(n, k) = n x(n - k)$
 $y(n - k) = (n - k) x(n - k)$

$\Rightarrow y(n, k) \neq y(n - k)$

So, the system is time variant.

Home task

Q. $y(n) = x(n) \cos \omega_0 n$

Q. $y(n) = x(-n - 2)$

(II) Causal and non-causal system :-

$\rightarrow$ A system is said to be causal if the output depends on the present and past input of the sample.

$\rightarrow$ If the output of the system depends on future input along with present and past input then the system is said to be non-causal system.

Q. $y(n) = x(n) + \frac{1}{x(n-1)}$

Ans:- Taking $n=0$

$$\Rightarrow y(0) = x(0) + \frac{1}{x(0-1)} = x(0) + \frac{1}{x(-1)}$$

Taking $n=1$

$$\Rightarrow y(1) = x(1) + \frac{1}{x(1-1)} = x(1) + \frac{1}{x(0)}$$

Taking $n=-1$

$$y(-1) = x(-1) + \frac{1}{x(-1-1)} = x(-1) + \frac{1}{x(-2)}$$

So, the system is causal as the output depends on past and present value.

Q. $y(n) = x(n^2)$

Ans:- Taking $n=0$

$$\Rightarrow y(0) = x(0^2) = x(0)$$

Taking $n=1$

$$y(1) = x(1^2) = x(1)$$

Taking $n=2$

$$y(2) = x(2^2) = x(4)$$

Taking $n=-1$

$$\Rightarrow y(-1) = x(-1^2) = x(1)$$

Here, the output depends on present and future value to the system is non-causal.

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Linear And Non-linear System:

A system that satisfy the principle of superposition is said to be linear position.

Super position principle said that the response of the system to a weighted sum of signal is equal to the corresponding weighted sum of output signal to each of individual output.

Ex:- $a_1 x_1(n) \rightarrow a_1 y_1(n)$

$$T[a_1 x_1(n) + a_2 x_2(n)] \rightarrow T[a_1 x_1(n)] + T[a_2 x_2(n)]$$

OR

linear system

$$\Rightarrow T[a_1 x_1(n) + a_2 x_2(n)] = a_1 T[x_1(n)] + a_2 T[x_2(n)]$$

The system which does not follow the principle of superposition is known as ~~super~~ non-linear system.

Q. Test whether the following system is linear or non-linear

$$y(n) = x^2(n)$$

$$y_1(n) = x_1^2(n)$$

$$y_2(n) = x_2^2(n)$$

$$a_1 y_1(n) = a_1 x_1^2(n)$$

$$a_2 y_2(n) = a_2 x_2^2(n)$$

$$y(n) = a_1 x_1^2(n) + a_2 x_2^2(n) \dots \dots \dots (1)$$

$$y(n) = [a_1 x_1(n) + a_2 x_2(n)]^2 \dots \dots \dots (2)$$

Equation (1) ~~and~~ (2) $\rightarrow$ Non-linear

Q: $y(n) = n x(n)$

$$y_1(n) = n x_1(n)$$

$$y_2(n) = n x_2(n)$$

$$y_1(n) = a_1 n x_1(n) + a_2 n x_2(n) \dots \dots \dots (1)$$

$$T[a_1 x_1(n) + a_2 x_2(n)]$$

$$\Rightarrow (1) \quad \Rightarrow a_1 x_1(n)$$

$$= a_1 n x_1(n) + a_2 n x_2(n) \dots \dots \dots (2)$$

Equation (1) = (2) $\rightarrow$ Linear

Q: $y(n) = x(n^2)$

$$y_1(n) = x_1(n^2)$$

$$y_2(n) = x_2(n^2)$$

weighted some of output :-

$$y(n) = a_1 x_1(n^2) + a_2 x_2(n^2) \dots \dots \dots (1)$$

output due to weighted input

$$y(n) = T[a_1 x_1(n) + a_2 x_2(n)]$$

$$= a_1 x_1(n^2) + a_2 x_2(n^2) \dots \dots \dots (2)$$

Equation (1) and (2) $\rightarrow$ Linear

$$\textcircled{Q} \quad y(n) = a x(n) + b$$

Stable System and Unstable system:-

LTI system is said to be stable if it produces bounded output for AB for bounded.

→ The necessary conditions for stability is summation $\sum_{n=-\infty}^{\infty} h(n) < \infty$

$\textcircled{Q}$ Test stability of system whose impulse system $h(n) = \left(\frac{1}{2}\right)^n u(n)$

$$= \sum_{n=-\infty}^{\infty} h(n)$$

$$= \sum_{n=-\infty}^{\infty} \left(\frac{1}{2}\right)^n u(n)$$

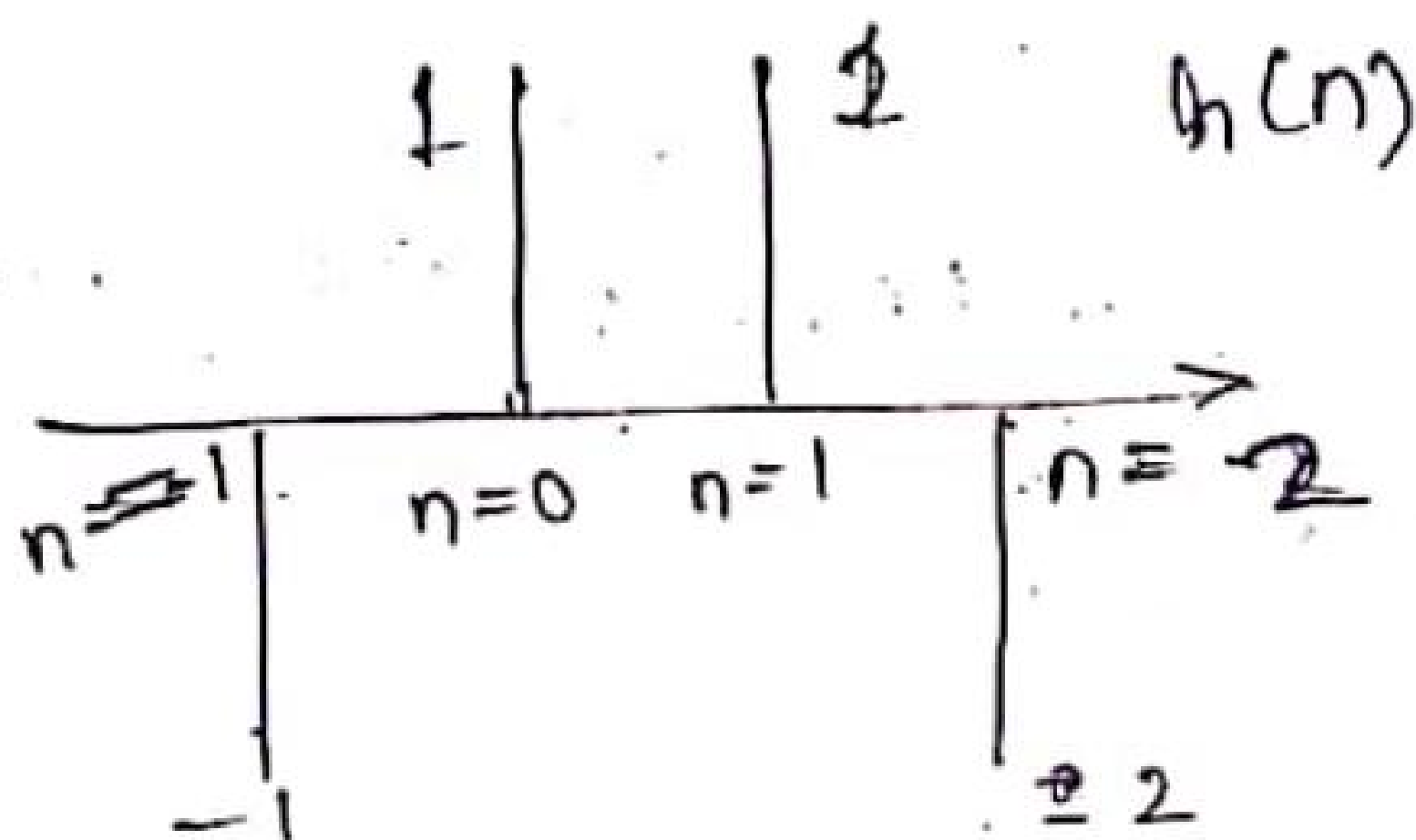
$$= \sum_{n=0}^{\infty} \left(\frac{1}{2}\right)^n \cdot 1$$

$$= \frac{1}{1 - \frac{1}{2}} = \frac{1}{\frac{2-1}{2}} = 2$$

As $\sum_{n=-\infty}^{\infty} h(n) < \infty = 2$, so, the system is stable

Finite impulse Response and Infinite impulse Response :-

→ If the impulse response is of finite duration, the system is said to be finite impulse response system.

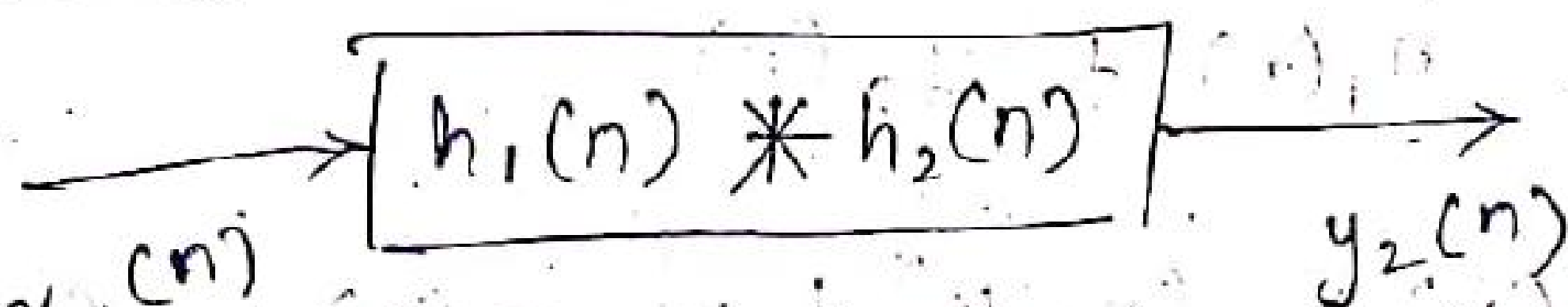


$$h(n) = \begin{cases} 1, & n = 0, 1 \\ -2, & n = 2 \\ -1, & n = -1 \end{cases}$$

An infinite impulse response system have infinite duration sequence.

Interconnections of discrete time systems

Consider to LTI system with impulse response $h_1(n)$ and $h_2(n)$ connected in cascade



$$y_2(n) = x_1(n) * h(n)$$

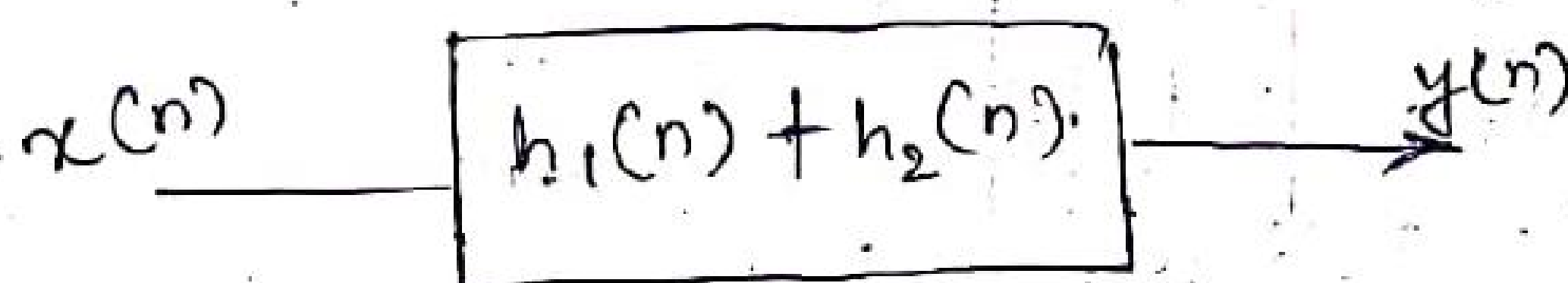
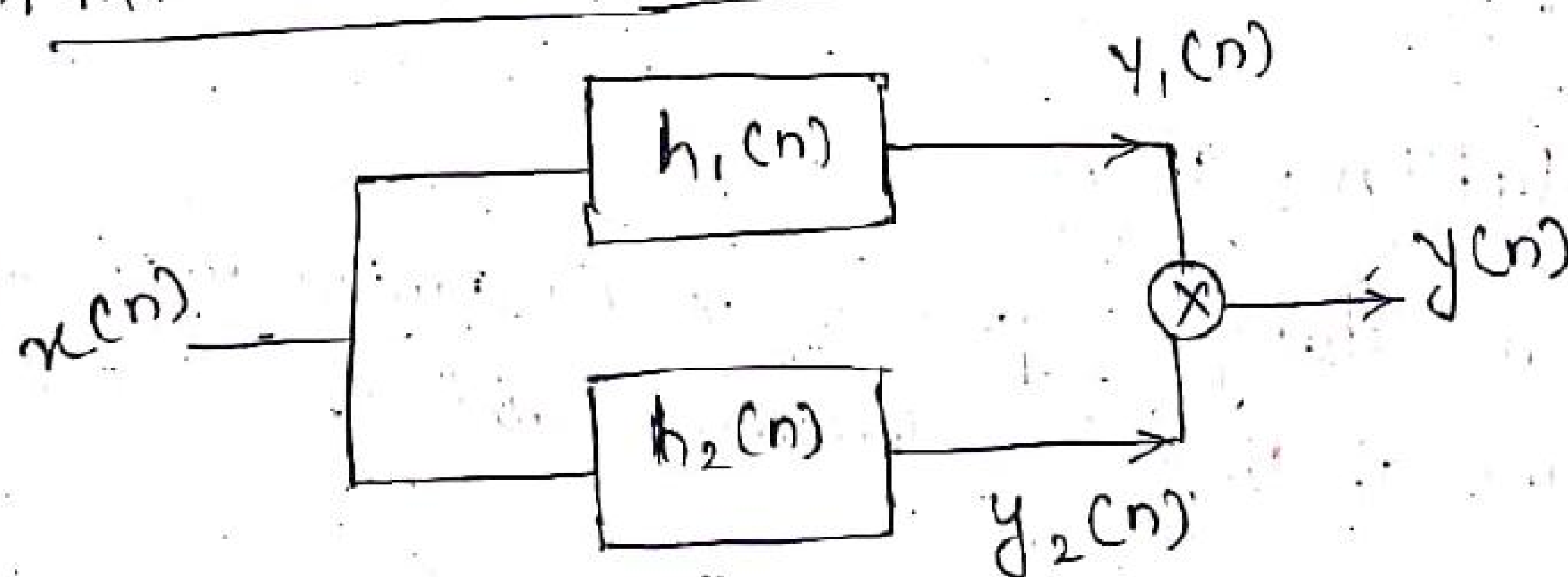
$$h(n) = \sum_{k=-\infty}^{\infty} h_1(k) h_2(n-k)$$

$$= h_1(n) * h_2(n)$$

↓
convolution

→ Here, the impulse response of 2 LTI system connected in cascade is the convolution of individual impulse response.

II. PARALLEL INTERCONNECTION :-



$$y_1(n) = x(n) * h_1(n)$$

$$y_2(n) = x(n) * h_2(n)$$

$$y(n) = y_1(n) + y_2(n)$$

$$y(n) = \sum_{k=-\infty}^{\infty} x(k) h_1(n-k) + \sum_{k=-\infty}^{\infty} x(k) h_2(n-k)$$

$$\Rightarrow \sum_{k=-\infty}^{\infty} x(k) h(n-k)$$

$$y(n) = x(n) * h(n)$$

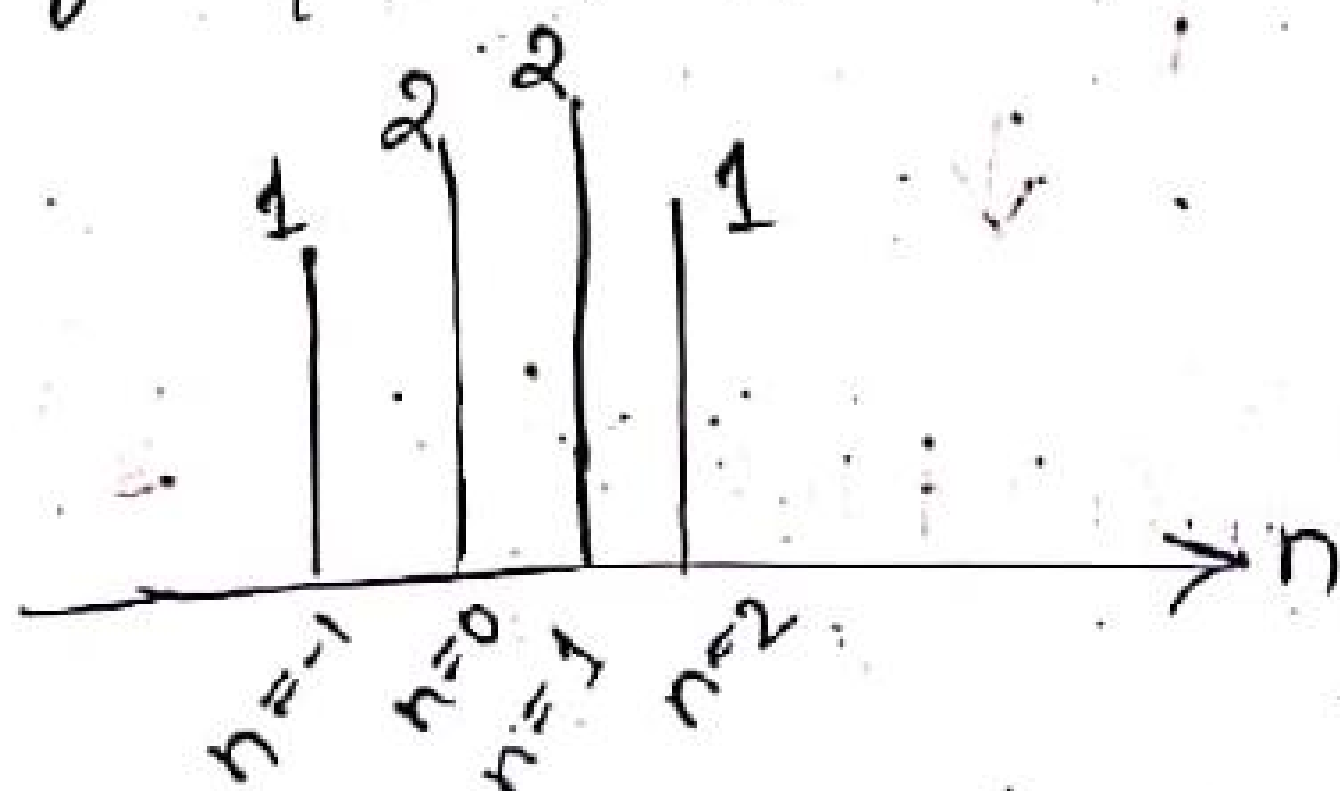
→ So, when system are connected in parallel the overall Impulse response is the summation of individual Impulse response.

RESPONSE OF LTI SYSTEM TO ARBITRARY

INPUTS :-

Convolution sum :-

Any arbitrary sequence $x(n)$ can be represented in terms of Impulse sequence $\delta(n)$.



$$x(n) = \left. \begin{aligned} &2, \quad n = 0, 1 \\ &1, \quad n = -1, 2 \end{aligned} \right\}$$

$$2\delta(n) + 1\delta(n+1) + 2\delta(n-1) + 1\delta(n-2)$$

→ A discrete time system performs an operations on the input signal based on some predefined criteria to produce a modified output.

→ If the input of a system is unit impulse then the output of the system is denoted by $h(n)$.

$$h(n) = T[\delta(n)] \quad \dots \dots (I)$$

→ we can write the arbitrary sequence as a weighted sum of discrete impulse.

$$y(n) = \sum_{k=-\infty}^{\infty} x(k) \delta(n-k) \quad \dots \dots (II)$$

→ For a linear system, we can write

$$y(n) = \sum_{k=-\infty}^{\infty} x(k) + T[\delta(n-k)]$$

→ For time invariant system.

$$h(n, k) = h(n - k)$$

→ The convolution sum can be represented

as

$$y(n) = x(n) * h(n)$$

STEPS INCLUDED IN CONVOLUTION :-

The process of convolution between the sequence $x(k)$ and $h(k)$ involves the following steps :-

I. Folding :-

$h(k)$ is folded and we obtain $h(-k)$.

II. Shifting :-

Shift $h(-k)$ by n .

III. Multiplication :-

Multiply $x(k)$ by $h(n-k)$.

IV. Summation :-

Sum all the value of product sequence

Q. Determine the convolution sum of two sequence. (matrix method).

$$x(n) = \{ \underset{\substack{\uparrow \\ n=0}}{3}, 2, 1, 2 \}$$

$$h(n) = \{ 1, \underset{\substack{\uparrow \\ n=0}}{2}, 1, 2 \}$$

Starting point of $x(n) = 0$
 $h(n) = 0$

$$y(n) = 0 + (-1) = -1$$

$N_1 = \text{Number of elements of } x(n) = 4$

$N_2 = \text{Number of elements of } h(n) = 4$

$N = \text{Number of elements of } y(n)$

$$N = N_1 + N_2 - 1$$

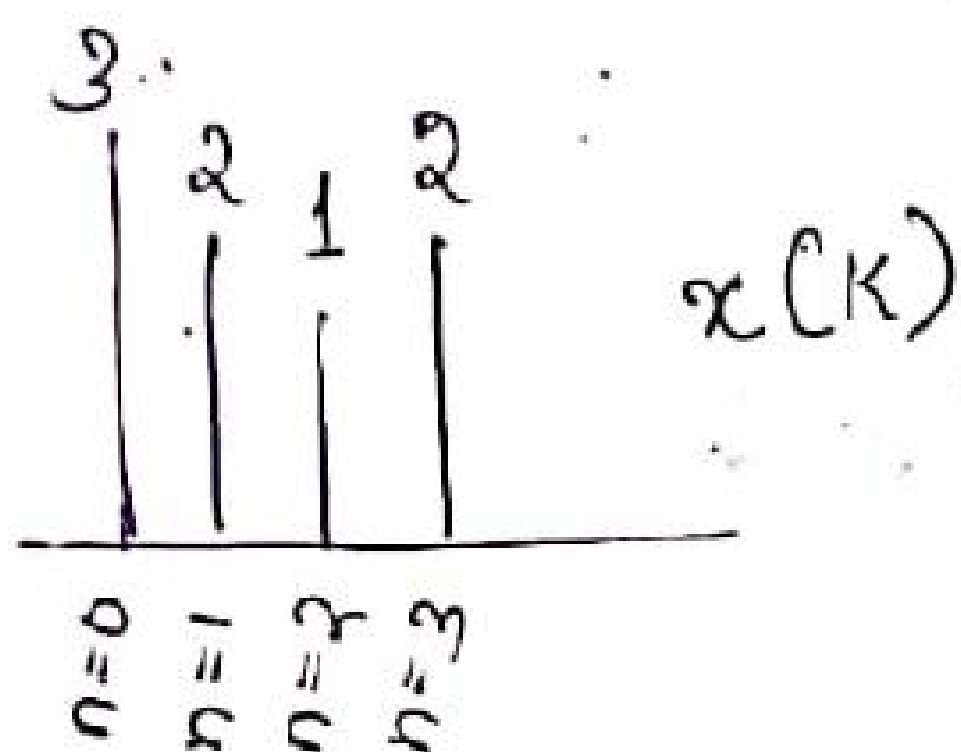
$$\Rightarrow N = 4 + 4 - 1 = 8 - 1 = 7$$

	3	2	1	2	$x(n)$
1	3	2	1	2	
2	6	4	2	4	
1	3	2	1	2	
2	6	4	2	4	

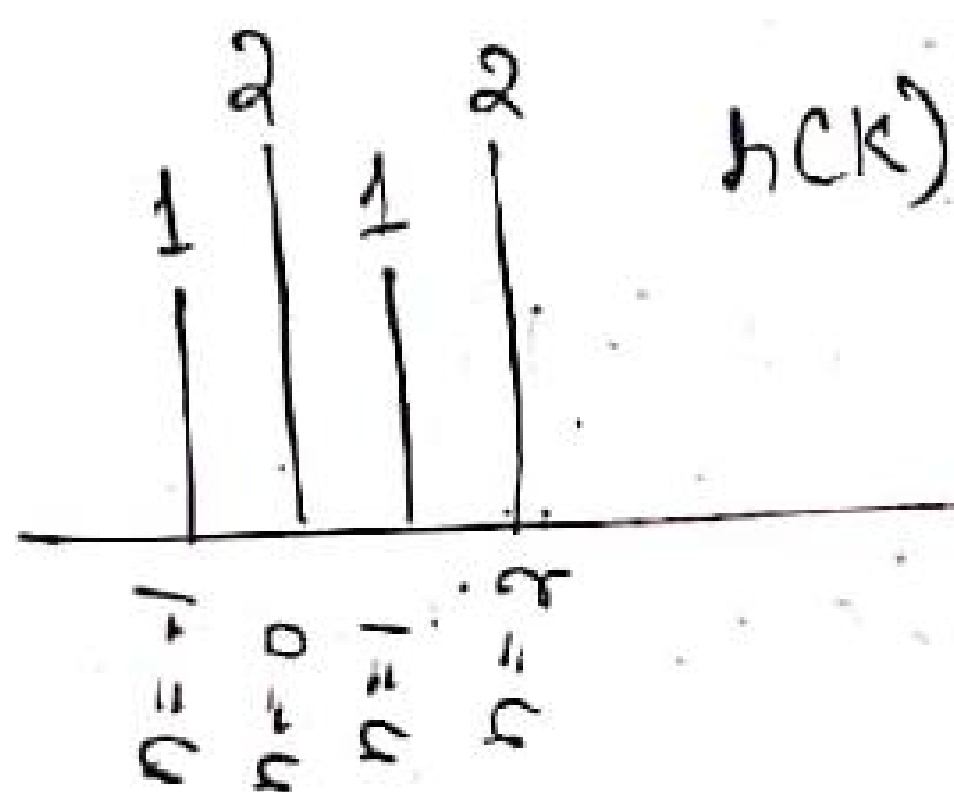
$$\{ \underset{\substack{\uparrow}}{3}, 8, 8, 12, 9, 4, 4 \}$$

$\{3, 8, 8, 12, 9, 4, 4\}$

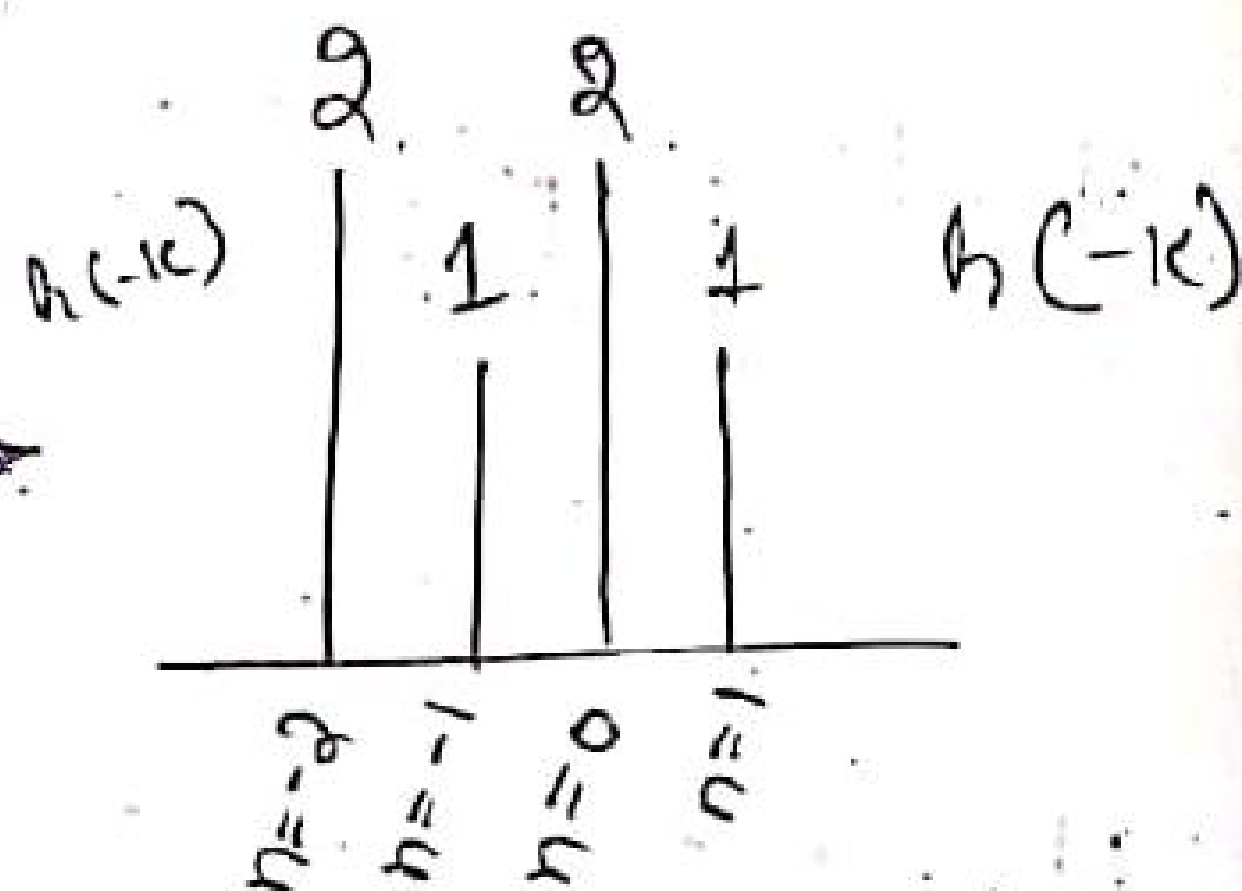
Graphical method :-



(constant)



Folding



(ii) Shifting $n=0$

$h(n-k)$

$h(0-k)$

$h(-k)$

$$y(n) = \sum x(k) * h(n-k)$$

$$y(0) = 0$$

(iii) Multiplications

$$y(0) = x(k) h(-k)$$

$$= 2 + 6 = 8$$

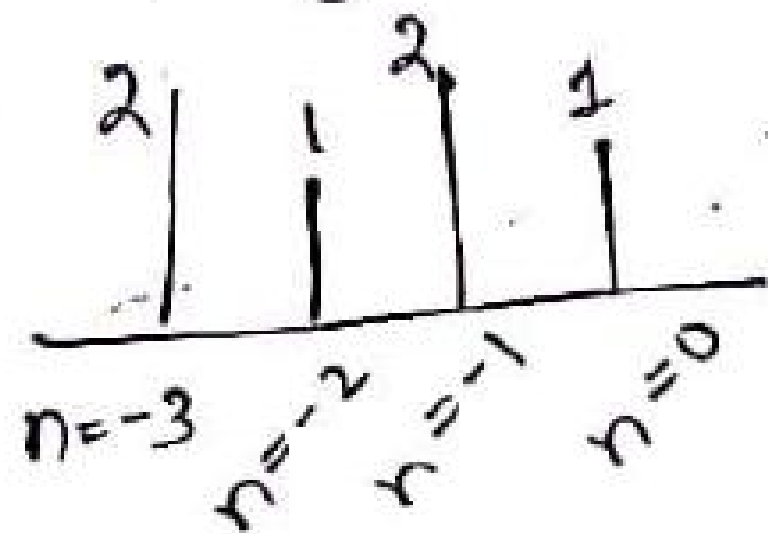
$h(n-k)$

$h(-1-k)$

$$-1-k=0$$

$$k=1$$

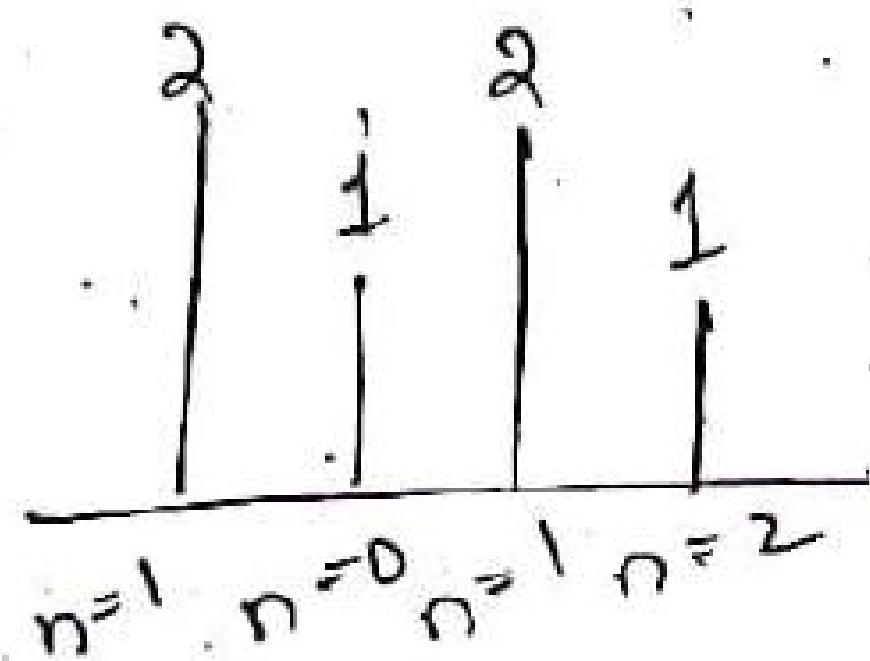
Shifting of $h(-k)$



$$y(-1) = x(k) h(-1-k)$$

$$= 3 \cdot 1$$

$$= 3$$



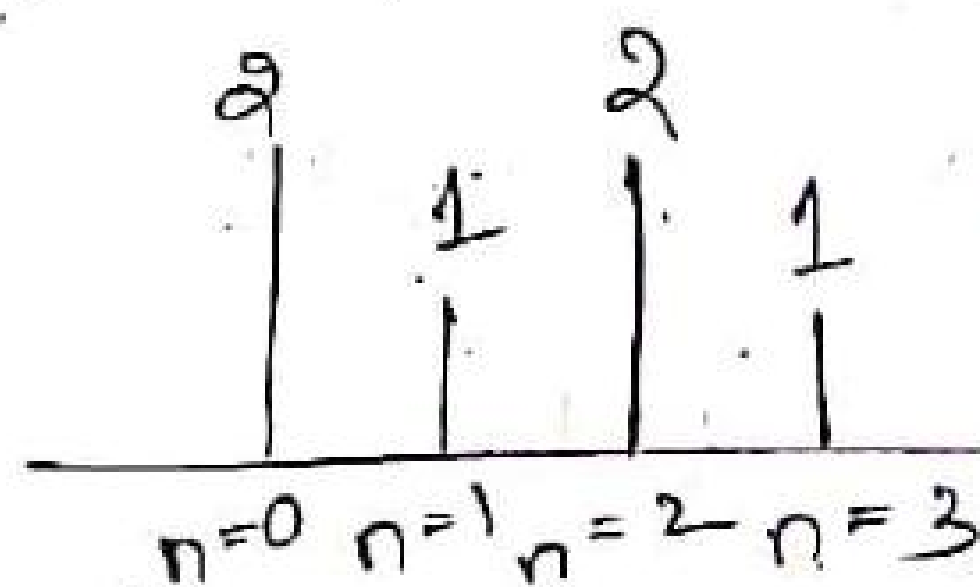
$n=1$
 $h(n-k)$
 $h(1-k)$
 $k=1$

$$y(1) = x(k) h(-k)$$

$$= 3 + 4 + 1$$

$$= 8$$

$n=2$
 $h(n-k)$
 $h(2-k)$
 $k=2$

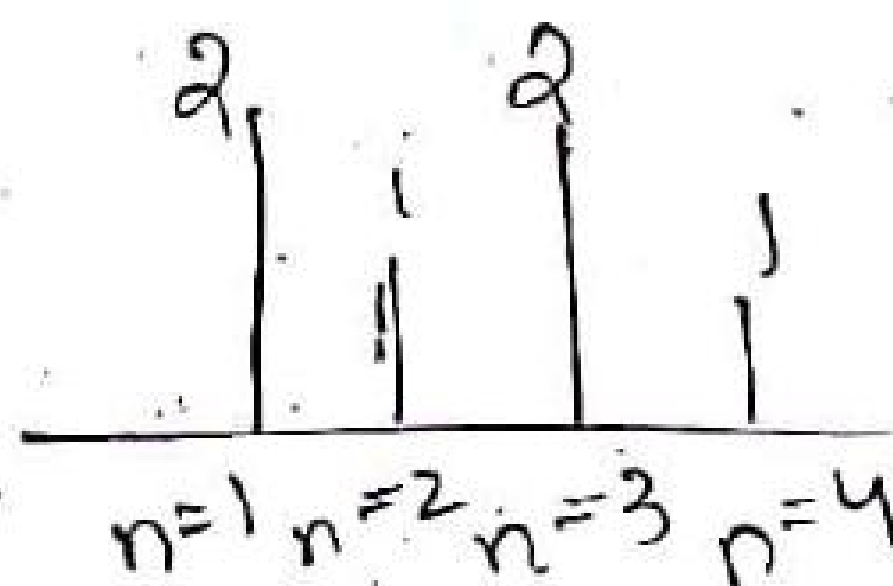


$$y(2) = x(k) h(2-k)$$

$$= 6 + 2 + 2 + 2$$

$$= 12$$

$n=3$
 $h(n-k)$
 $h(3-k)$
 $k=3$



$$y(3) = x(k) h(n-k)$$

$$= 4 + 1 + 4$$

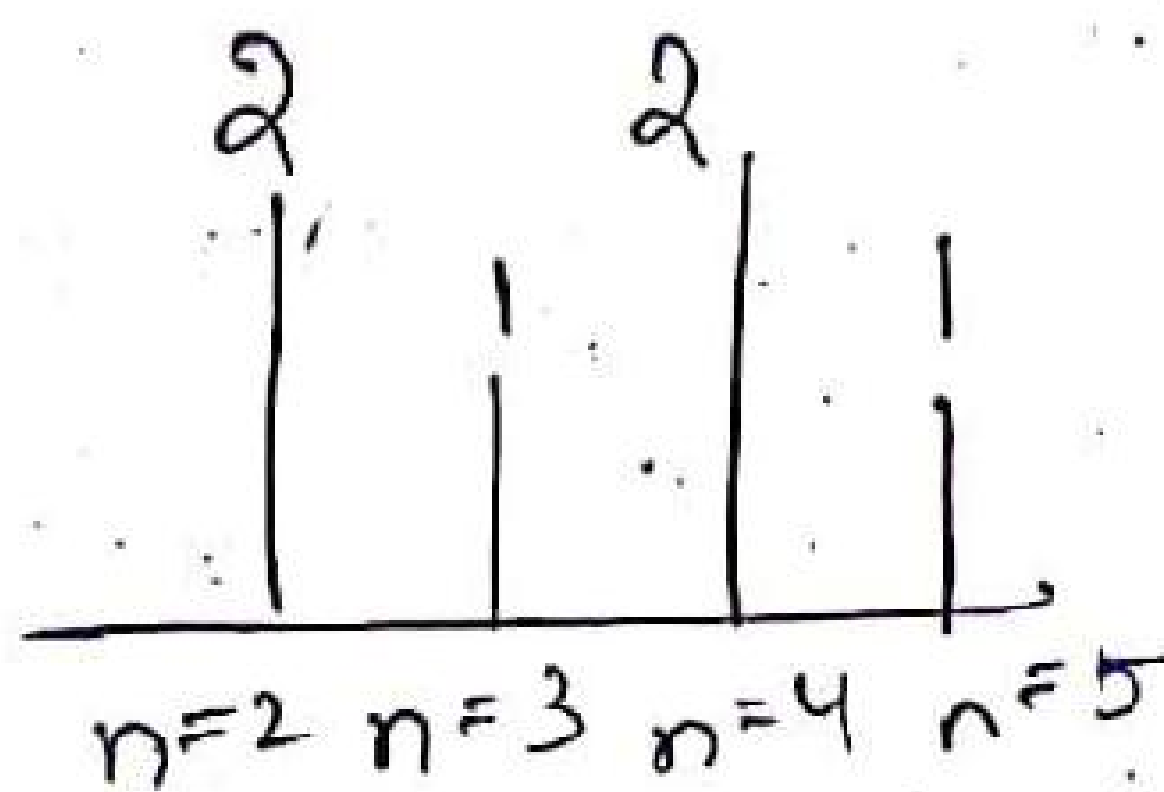
$$= 9$$

$$\underline{n=4}$$

$$h(n-k)$$

$$h(4-k)$$

$$k=4$$



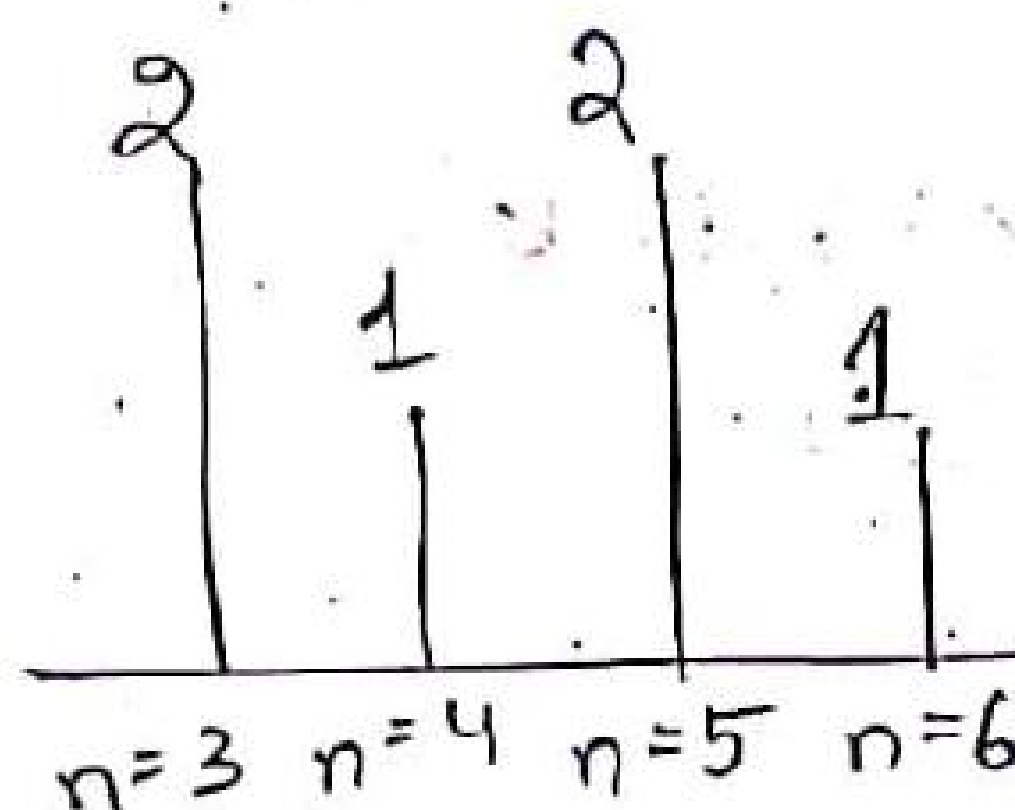
$$\begin{aligned} y(4) &= x(k) h(n-k) \\ &= 2 + 2 \\ &= 4 \end{aligned}$$

$$\underline{n=5}$$

$$h(n-k)$$

$$h(5-k)$$

$$k=5$$



$$\begin{aligned} y(5) &= x(k) h(n-k) \\ &= 4 \end{aligned}$$

DT $\rightarrow$ 25.01.20

Properties of Convolution:-

- (i) commutative law
- (ii) Associative law
- (iii) distributive law.

COMMUTATIVE LAW :-

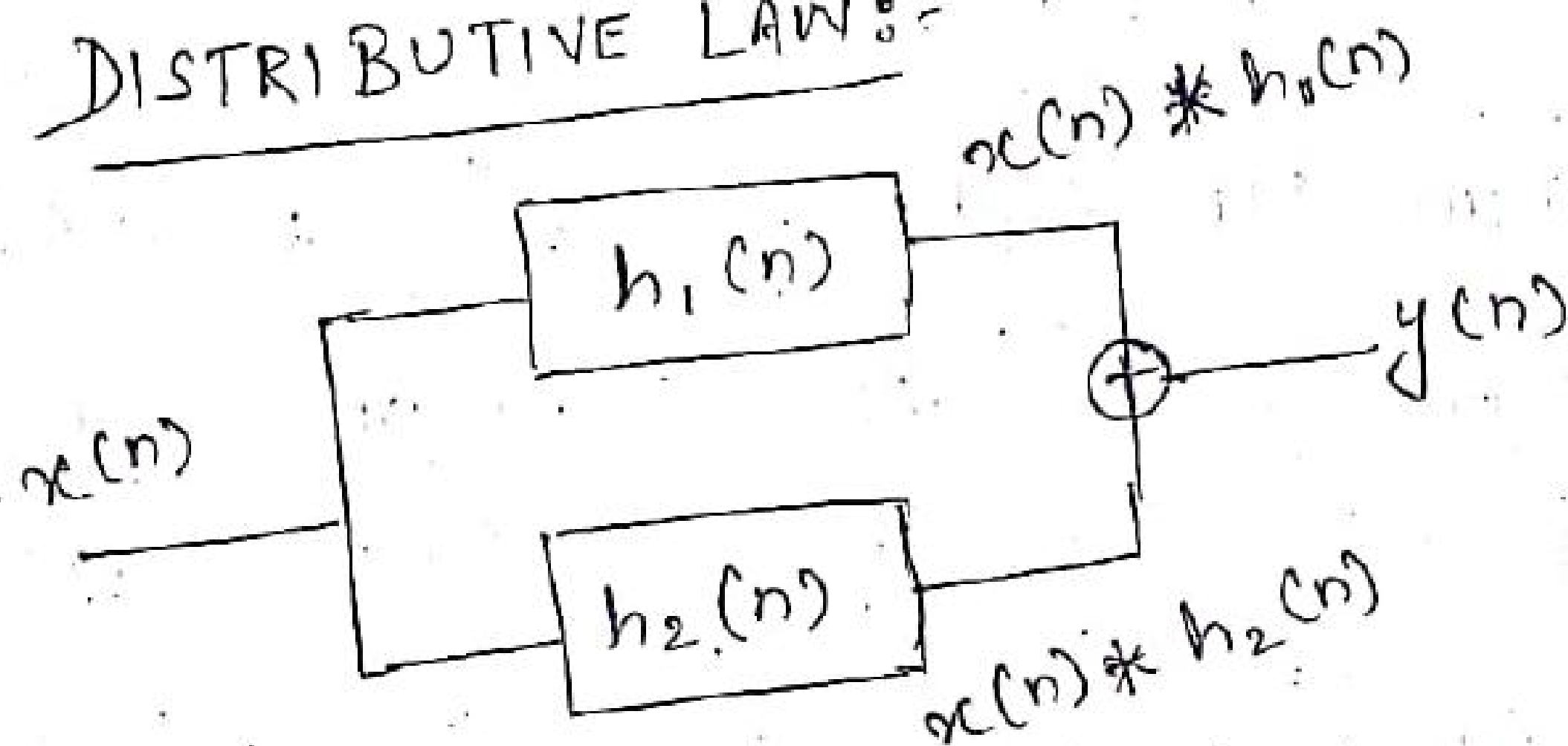
$$x(n) * h(n) = h(n) * x(n)$$

$$\sum x(k) h(n-k) = \sum h(k) x(n-k)$$

ASSOCIATIVE LAW:-

$$[x(n) * h_1(n)] * h_2(n) = x(n) * [h_1(n) * h_2(n)]$$

DISTRIBUTIVE LAW:-



$$x(n) * h_1(n) + x(n) * h_2(n) = x(n) [h_1(n) + h_2(n)]$$

Interconnections of LTI system:-

I. cascade interconnections

II. parallel

III. series-parallel interconnections.

INFINITE DURATION IMPULSE RESPONSE :-

→ According to the duration of impulse response LTI system can be classified into two types.

1. Finite impulse Response System

— If the impulse response sequence is of finite durations.

Example :-

$$h(n) = \begin{cases} 1, & n=0 \\ 2, & n=3 \end{cases}$$

→ For causal FIR system $h(n) = 0$ for $n < 0$

The system whose impulse response is infinite is known as infinite impulse.

RECURSIVE AND NON-RECURSIVE SYSTEM :-

Recursive system :-

A system whose present output $y(n)$ depends on any number of past output values is called as

Recursive system.

Example :- $y(n) = f[x(n), y(n-1), y(n-2)]$

NON-RECURSIVE SYSTEM:-

A system whose present output $y(n)$ depends on present and past values of Input signal is known as Non-Recursive system.

SOLUTION OF LINEAR CONSTANT COEFFICIENT

DIFFERENCE EQUATION:-

we can solve it by two methods:-

- I. Direct method.
- II. Indirect method.

DIRECT METHOD:-

In this method, the solution of difference equations consists of two parts.

- I. Homogeneous part - $y_h(n)$
- II. particular Integral part - $y_p(n)$

$$y(n) = y_h(n) + y_p(n)$$

INDIRECT METHOD:-

In this method, Z transform is used to solve the difference equations.

HOMOGENEOUS SOLUTION OF A DIFFERENCE

EQUATION :-

Homogeneous solutions is obtained by putting

$xc(n) = 0$ so, that,

$$\sum_{k=0}^N a_k y(n-k) = 0 \quad \text{--- (I)}$$

Assume that the solutions of this equations is in Exponential form

$$y_h(n) = \lambda^n \quad \text{--- (II)}$$

putting equation (II) in equation (I)

$$\sum_{k=0}^N a_k \lambda^{(n-k)} = 0$$

$$= a_0 \lambda^n + a_1 \lambda^{n-1} + a_2 \lambda^{n-2} \dots a_n \lambda^{n-N}$$

$$= \lambda^{n-N} [a_0 \lambda^N + a_1 \lambda^{N-1} + a_2 \lambda^{N-2} \dots + a_n] = 0$$

The polynomial in the bracket is known as characteristic equations

Case - 1 :- ROOTS ARE DISTINCT :-

If roots are $\lambda_1, \lambda_2, \lambda_3, \dots, \lambda_n$. The general solutions is in the form $y_h(n)$

$$y_h(n) = C_1 \lambda_1^n + C_2 \lambda_2^n + \dots + C_N \lambda_N^n$$

where, $C_1, C_2, C_3, \dots$ are weighting coefficient

Case-2 :- REPEATED ROOTS

let λ_1 is repeated for n times so, the general solutions $y_h(n) = \lambda_1^n [C_1 + C_2 n]$

Case-3 :- COMPLEX ROOTS

if the roots are complex conjugate

$$\lambda_1 = a + ib$$

$$\lambda_2 = a - ib$$

Then, the solutions $y_h(n) = r^n (\lambda_1^n \cos n\theta + \lambda_2^n \sin n\theta)$

$$\text{here } r = \sqrt{a^2 + b^2}$$

$$\theta = \tan^{-1} b/a$$

PARTICULAR SOLUTION:-

This can be obtained by assuming a form that depends on the input $x(n)$. There are some general structure given below.

$$A \rightarrow K$$

$$A n^n \rightarrow K n^n$$

$$A n^m \rightarrow K_0 n^m + K_1 n^{m-1} + \dots$$

$$A \cdot n^m \rightarrow A^n [K_0 n^m + K_1 n^{m-1} + \dots]$$

$$A \cos \omega_0 n + A \sin \omega_0 n \rightarrow K_1 \cos \omega_0 n + K_2 \sin \omega_0 n$$

Q. Determine the homogeneous solutions of the system described by the first order differential equation is $y(n) + a_1 y(n-1) = x(n)$

$$y_h(n) = y(n) + a_1 y(n-1) = 0 \quad \text{--- (i)}$$

$$\Rightarrow \lambda^n + a_1 \lambda^{n-1} = 0$$

$$\Rightarrow \lambda^{n-1} (\lambda + a_1) = 0$$

$$\Rightarrow \lambda = -a_1$$

Case - 3 :- COMPLEX ROOTS

If the roots are complex conjugate

$$\lambda_1 = a + ib$$

$$\lambda_2 = a - ib$$

Then, the solution $y_h(n) = r^n (\lambda_1^n \cos n\theta + \lambda_2^n \sin n\theta)$

$$\text{here } r = \sqrt{a^2 + b^2}$$

$$\theta = \tan^{-1} b/a$$

$$y_h(n) = C_1 \lambda^n$$

$$\Rightarrow y_h(n) = C_1 (-a_1)^n \quad \text{--- (ii)}$$

value of C_1 in $n=0$ in equation (ii)

$$y(0) = C_1 \cdot 1 = C_1 \quad \text{--- (iii)}$$

put $n=0$ in equations (i),

$$y(0) + a_1 y(-1) = b$$

$$y(0) = -a_1 y(-1)$$

Since, $y_0 = C_1$ (from eqⁿ (ii))

$$\boxed{C_1 = -a_1 y(-1)}$$

$$y_h(n) = C_1 (\lambda)^n$$

$$y_h(n) = C_1 (-a_1)^n$$

$$y_h(n) = (-a_1)^1 y(-1) (-a_1)^n$$

$$\boxed{y_h(n) = (-a_1)^{n+1} y(-1)}$$

Q. Determine the impulse response $h(n)$ for the system described by the difference equations

$$y(n) - 2y(n-1) = x(n) + x(n-1)$$

$$y_h(n) = y(n) - 2y(n-1) = 0 \quad \text{--- (i)}$$

$$\text{putting } \lambda^n = y(n) \quad \lambda^n - 2\lambda^{n-1} = 0$$

$$\Rightarrow \lambda^{n-1} (\lambda - 2) = 0$$

$$\boxed{\lambda = 2}$$

$$y_h(n) = C_1 \lambda^n$$

$$\Rightarrow y_h(n) = C_1 2^n \quad \text{--- (ii)}$$

putting $n=0$ in equations (iii)

$$y(0) = C_1$$

Putting $n=0$ in equations (i)

$$y(n) = 2y(n-1) = 0$$

$$y(0) = 2y(-1)$$

$$C_1 = y(0) = 2y(-1)$$

$$\Rightarrow y_h(n) = C_1 2^n = 2y(-1) 2^n$$

Q. Consider a causal stable system whose input is $x(n)$ and output is $y(n)$ are related by the difference equations.

$$y(n) - \frac{1}{6}y(n-1) - \frac{1}{6}y(n-2) = x(n) \quad \text{--- (i)}$$

Then find the step response of the system:-

The total solution $y(n)$

$$= y_p(n) + y_h(n)$$

Step response
of the system

$$y(n) = y_p(n) + y_h(n)$$

As the input is step-input, $y_p(n) = k$.
So, that the difference equation is written as,

$$k - \frac{1}{6}(k-1) - \frac{1}{6}(k-2)$$

$$\Rightarrow k - \frac{1}{6}(k) - \frac{1}{6}(k) = 1$$

$$\Rightarrow \frac{6k - k - k}{6} = 1$$

$$\Rightarrow \frac{11K}{6} = 1$$

$$\Rightarrow K = \frac{6}{11} = \frac{3}{2} = 1.5$$

For homogeneous solutions

$$y(n) - \frac{1}{6} y(n-1) - \frac{1}{6} y(n-2) = 0$$

$$\Rightarrow \lambda^n - \frac{1}{6} \lambda^{n-1} - \frac{1}{6} \lambda^{n-2} = 0$$

$$\Rightarrow \lambda^{n-2} \left[\lambda^2 - \frac{1}{6} \lambda - \frac{1}{6} \right] = 0$$

$$\Rightarrow \lambda^2 - \frac{1}{6} \lambda - \frac{1}{6} = 0$$

$$\Rightarrow \frac{6\lambda^2 - \lambda - 1}{6} = 0$$

$$\Rightarrow 6\lambda^2 - \lambda - 1 = 0$$

$$\Rightarrow 6\lambda^2 - 3\lambda + 2\lambda - 1 = 0$$

$$\Rightarrow 3\lambda(2\lambda - 1) + 1(2\lambda - 1) = 0$$

$$\Rightarrow (3\lambda + 1)(2\lambda - 1) = 0$$

$$\Rightarrow \boxed{\lambda_2 = -\frac{1}{3}} \text{ or } \boxed{\lambda_1 = \frac{1}{2}}$$

$$y_h(n) = C_1 \lambda_1^n + C_2 \lambda_2^n$$

$$= C_1 \left(\frac{1}{2}\right)^n + C_2 \left(-\frac{1}{3}\right)^n \text{ --- (11)}$$

According to
case-I of
homogeneous solution

putting $n=0$ in equation (i)

$$y_h(n) = C_1 \left(\frac{1}{2}\right)^n + C_2 \left(-\frac{1}{3}\right)^n$$

$$\Rightarrow y(0) = C_1 \left(\frac{1}{2}\right)^0 + C_2 \left(-\frac{1}{3}\right)^0$$

$$\Rightarrow y(0) = C_1 + C_2 \text{ ————— (iii)}$$

putting $n=0$ in equation (i),

$$y(n) = \frac{1}{6} y(n-1) - \frac{1}{6} y(n-2)$$

$$y(0) = \frac{1}{6} y(-1) - \frac{1}{6} y(-2) = 1$$

$$y(0) = 1 \text{ ————— (iv)}$$

Comparing equation (iii) & (iv), we get,

$$C_1 + C_2 = 1 \text{ ————— (v)}$$

putting $n=1$ in equation (i),

$$y(n) = \frac{1}{6} y(n-1) - \frac{1}{6} y(n-2)$$

$$\Rightarrow y(1) = \frac{1}{6} y(0) - \frac{1}{6} y(-1) = 1$$

$$\Rightarrow y(1) = \frac{1}{6} \times 1 = 1$$

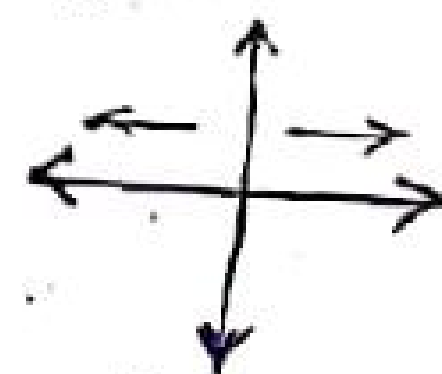
$$\Rightarrow y(1) = \frac{1}{6} \times 1 + 1 = \frac{7}{6} \text{ ————— (vi)}$$

putting $n=1$ in equation (ii),

$$y_h(n) = C_1 \left(\frac{1}{2}\right)^n + C_2 \left(-\frac{1}{3}\right)^n$$

$$\Rightarrow y(1) = C_1 \left(\frac{1}{2}\right)^1 + C_2 \left(-\frac{1}{3}\right)^1$$

Causal system
presence of
only +ve value



and all the
-ve values
will be zero

$$\Rightarrow y(n) = C_1 \left(\frac{1}{2}\right)^n + \frac{1}{3} C_2 \quad \text{--- (vii)}$$

comparing equations (vi) & (vii),

$$C_1 \left(\frac{1}{2}\right) - C_2 \left(\frac{1}{3}\right) = 7/6$$

comparing equation (v) and (vii), we get,

$$C_1 + C_2 = 1 \quad \text{--- (v)}$$

$$\frac{1}{2} C_1 - \frac{1}{3} C_2 = 7/6 \quad \text{--- (viii)}$$

Multiplying $1/2$ in equation (v), we get

$$\frac{1}{2} C_1 + \frac{1}{2} C_2 = \frac{1}{2}$$

$$\frac{1}{2} C_1 - \frac{1}{3} C_2 = \frac{7}{6}$$

$$\frac{1}{2} C_2 - \frac{1}{3} C_2 = C_1 = 9/5$$

$$C_2 = -4/5$$

putting the value of C_1 and C_2 in equation (ii),

$$y_h(n) = C_1 \left(\frac{1}{2}\right)^n + C_2 \left(-\frac{1}{3}\right)^n$$

$$= \frac{9}{5} \left(\frac{1}{2}\right)^n - \frac{4}{5} \left(-\frac{1}{3}\right)^n$$

$$y(n) = y_p(n) + y_h(n)$$

$$= \frac{3}{2} + \left(\frac{9}{5}\right) \left(\frac{1}{2}\right)^n - \frac{4}{5} \left(-\frac{1}{3}\right)^n$$

MODEL QUESTIONS / PREVIOUS YEAR

- ① What are the Elementary discrete time signal?
- ② What are the different representations style of discrete time signal?
- ③ Define Recursive and Non-recursive discrete time system?
- ④ Find the convolution between the sequence

$$x(n) = \begin{cases} 1, & \text{for } n = 2, 0, 1 \\ 2, & \text{for } n = -1 \\ 0, & \text{else where} \end{cases}$$

$$h(n) = \delta(n) - \delta(n-1) - \delta(n-2) + \delta(n+1)$$

$$x(n) = \left\{ \frac{1}{n=-2}, \frac{2}{n=-1}, \frac{1}{n=0}, \frac{1}{n=1} \right\}$$

$$h(n) = \left\{ \frac{1}{n=-1}, \frac{1}{n=0}, \frac{-1}{n=1}, \frac{-1}{n=2} \right\}$$

- Q. Define energy signal $\uparrow$ and power signal
- Q. Check whether the signal $x(n) = \left(\frac{1}{3}\right)^n u(n)$ is a energy signal or power signal.
- Q. Define Even signal and odd signal.
- Q. What are the properties of convolution.
- Q. Define stable system?
- Q. Describe the parallel connections of system
- Q. If signal $x(n) = \{1, 2, 6, 4, 3, 7, 5\}$ then find $x(2n)$, $x\left(\frac{n}{2}\right)$, $x(n+2)$, $x(3-n)$, $3x(n-1)$.

Q Define pole and zero.

~~Q Define Recursion~~

Q Find the convolutions sum of the given sequence

Q $x(n) = \{1, 2, 3, 4\}$
 $\uparrow$
 $n=0$

$h(n) = \{1, 2, 1, 2\}$
 $\uparrow$
 $n=0$

Q Find the homogeneous solution ^{and particular equation} of a difference equation a

$$y(n) = 0.6 y(n-1) - 0.08 y(n-2) + x(n)$$

Q classify discrete time system

Q Define causal and non-causal system

Q Determine the system described by equations

Q $y(n) = x(n) + \frac{1}{x(n)}$ is linear or non-linear.

Q Find the Energy and power of unit step signal

$$E = \sum_{n=-\infty}^{\infty} |x(n)|^2$$

$$P = \lim_{N \rightarrow \infty} \frac{1}{2N+1} \sum_{n=-N}^N |x(n)|^2$$

Z-Transform :-

- Z-transform is used to analyse the LTI analog discrete time signal.
- Z-transform converts the discrete time signal into frequency domain.
- It is used for both stable and unstable system.
- In z-domain the convolution of 2-sequence is ~~equal to~~ equivalent to multiplication of their corresponding z-transform.

Direct Z-transform :-

- Z-transform of a discrete time signal $x(n)$ can be written as $X(z) = \sum_{n=-\infty}^{\infty} x(n) z^{-n}$ — (i)

where z is a complex variable.

- Z-transform of a signal $x(n)$ is denoted by

$$X(z) = Z[x(n)]$$

$$X(z) \xleftrightarrow{ZT} x(n)$$

Equation (i) refers to two-sided z-transform

- If $x(n)$ is causal then $x(n) = 0$ for $n < 0$ and the z-transform can be written as

$$X(z) = \sum_{n=0}^{\infty} x(n) z^{-n} \quad \text{--- (ii)}$$

→ If $x(n)$ is causal then

→ The z -transform exist for those values of z for which series converge

Example

Q. Find the z -transform of the given sequence

$$x(n) = \{1, 2, 3, 4, 1, 2\}$$

$$x(z) = \sum_{n=-\infty}^{\infty} x(n) z^{-n}$$

$$= \sum_{n=-3}^2 x(n) z^{-n}$$

$$= x(-3) z^{-(-3)} + x(-2) z^{-(-2)} + x(-1) z^{-(-1)} \\ + x(0) z^0 + x(1) z^{-1} + x(2) z^{-2}$$

$$x(z) = 1z^3 + 2z^2 + 3z^1 + 4 + 1z^{-1} + 2z^{-2}$$

ROC (Region of Convergence) :-

→ The region of convergence of $x(z)$ is the set of all values of z for which $x(z)$ attains a finite value.

properties :-

- ROC is a concentric ring or a circular disk in a z -plane centered at origin.
- ROC does not contain any pole
- If $x(n)$ is causal sequence then the ROC is entire z -plane, except $z=0$.
- If $x(n)$ is two sided sequence then ROC is entire z -plane except $z=0$, and ∞ .
- If $x(n)$ is non-causal sequence then ROC is entire z -plane except $z=\infty$.
- If $x(n)$ is an infinite duration two sided sequence then ROC consist of a circular ring in the z -plane bounded on the interior or exterior by a pole but does not contain any pole.
- The ROC of LTI stable system contains the unit circle

INVERSE Z-TRANSFORM :-

→ The process used for transforming the z-domain signal into time domain signal is known as inverse z-transform.

PROBLEMS ON INFINITE DURATION SEQUENCES

Q Find the z-transform and ROC of $x(n) = a^n u(n)$

Solⁿ:-
$$X(z) = \sum_{n=-\infty}^{\infty} x(n) z^{-n}$$

$$= \sum_{n=-\infty}^{\infty} a^n u(n) z^{-n}$$

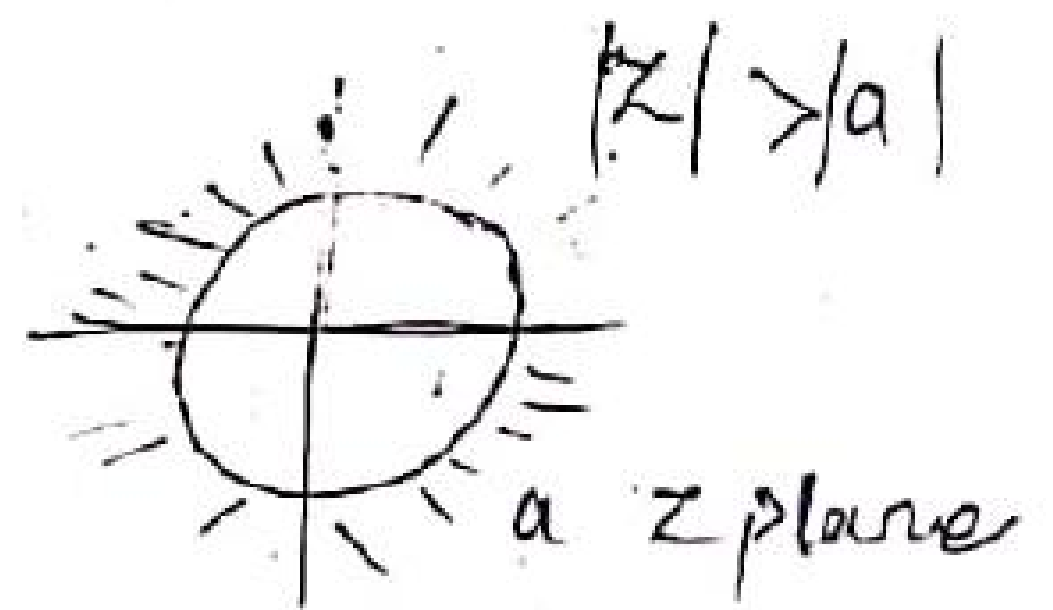
$$\Rightarrow \sum_{n=0}^{\infty} a^n \cdot 1 \cdot z^{-n}$$

$$\Rightarrow \sum_{n=0}^{\infty} a^n z^{-n}$$

$$\Rightarrow \sum_{n=0}^{\infty} (a z^{-1})^n$$

$$\Rightarrow \sum_{n=0}^{\infty} \frac{1}{1 - a z^{-1}}$$

$$\Rightarrow \sum_{n=0}^{\infty} \frac{1}{1 - \frac{a}{z}} \Rightarrow \frac{1}{z - a} \Rightarrow \frac{z}{z - a}$$



$$\therefore \boxed{X(z) = \frac{z}{z - a}} \quad \boxed{\text{ROC: } |z| > |a|}$$

Q Find the z-transform and ROC of the signal

$$x(n) = -b^n u(-n-1)$$

Solⁿ: $X(z) = \sum_{n=-\infty}^{\infty} x(n) z^{-n}$

$$= \sum_{n=-\infty}^{\infty} -b^n u(-n-1) z^{-n}$$

$$= \sum_{n=-\infty}^{-1} -b^n 1 z^{-n}$$

$$\Rightarrow \sum_{n=-\infty}^{-1} -b^n z^{-n}$$

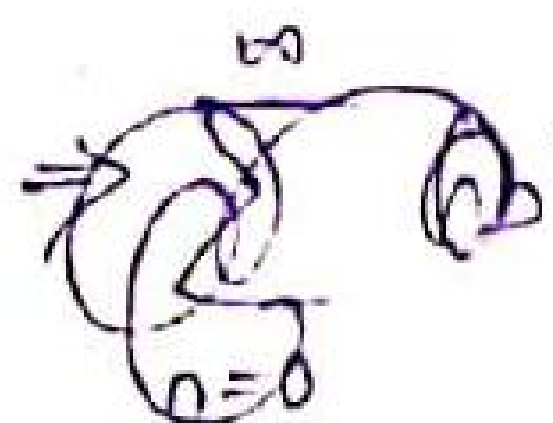
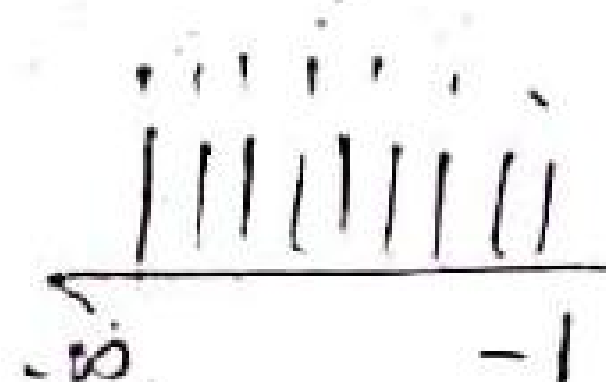
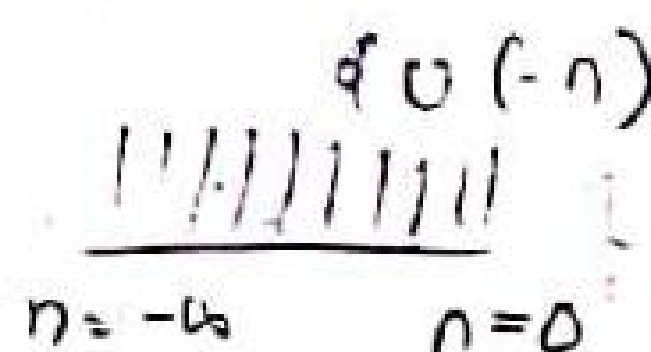
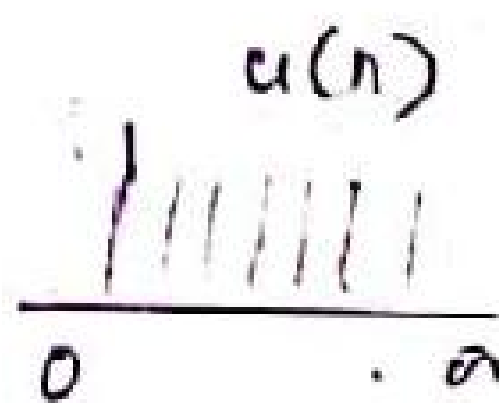
$$\Rightarrow \sum_{n=-\infty}^{-1} (-b z^{-1})^n \Rightarrow \sum_{n=1}^{\infty} (b^{-1} z)^n$$

$$\Rightarrow \sum_{n=1}^{\infty} (b^{-1} z)^n$$

$$\Rightarrow \sum_{n=0}^{\infty} (b^{-1} z)^n - 1 \Rightarrow \frac{1}{1 - b^{-1} z} - 1$$

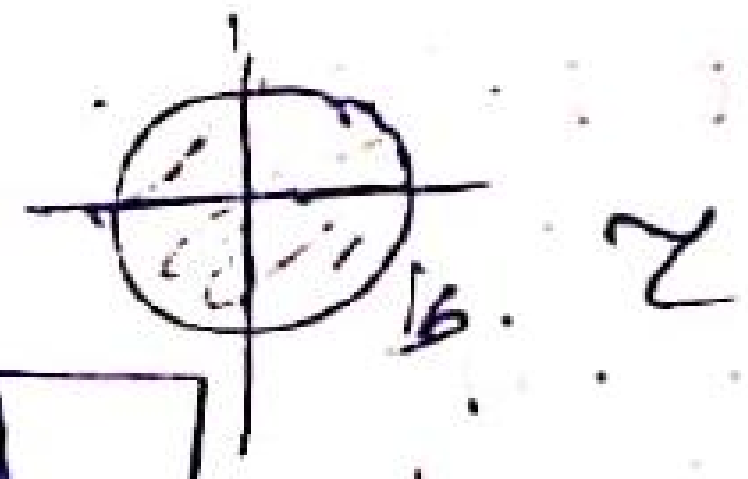
$$\Rightarrow \frac{1}{1 - \frac{z}{b}} - 1 \Rightarrow \frac{1}{\frac{b-z}{b}} - 1$$

$$\Rightarrow \frac{b}{b-z} - 1 \Rightarrow \frac{b - b + z}{b-z} = \frac{z}{b-z}$$



$$x(z) = \frac{z}{b-z}$$

$$\text{ROC: } |z| < |b|$$



find the z-transform of ROC $x(z) =$

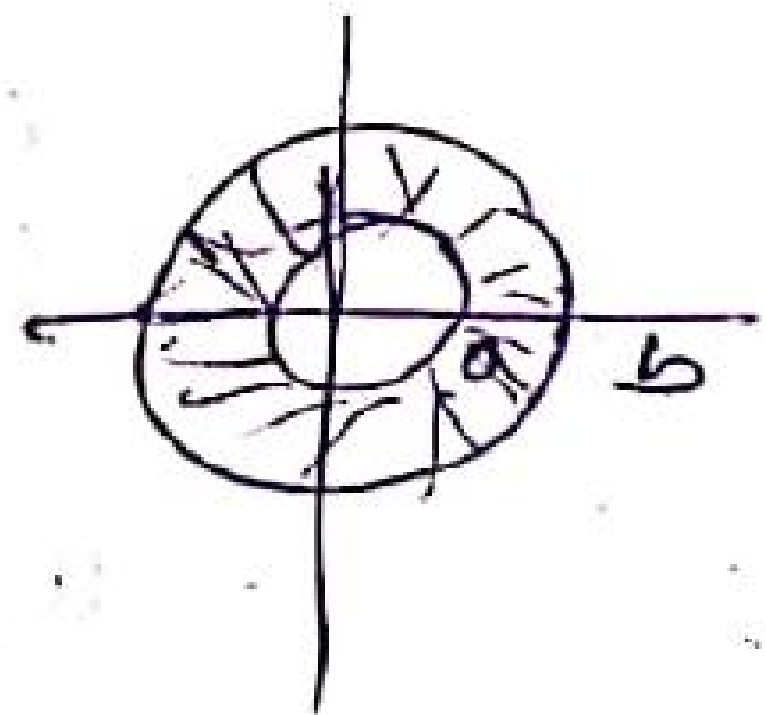
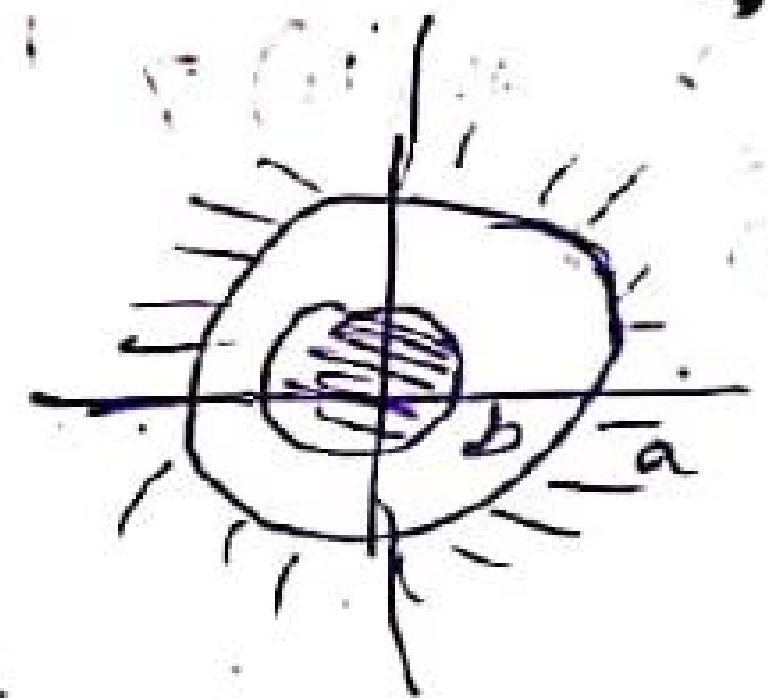
$$x(n) = a^n u(n) + [-b^n u(-n-1)]$$

$$x(z) = \sum_{n=-\infty}^{\infty} x(n) z^{-n}$$

$$x(z) = \sum_{n=-\infty}^{\infty} a^n u(n) + \sum_{n=-\infty}^{\infty} [-b^n u(-n-1)]$$

$$x(z) = \frac{z}{z-a} + \frac{z}{b-z}$$

$$= \frac{z}{z-a} - \frac{z}{z-b}$$



$$a < |z| < b$$

$$a < b$$

Dt → 10.2.20

1. Linearity

$$x_1(n) \xleftrightarrow{z} x_1(z)$$

$$x_2(n) \xleftrightarrow{z} x_2(z)$$

$$[a_1 x_1(n) + a_2 x_2(n)] \xleftrightarrow{z} a_1 x_1(z) + a_2 x_2(z)$$

Proof:-

$$\sum_{n=-\infty}^{\infty} x(n) z^{-n} = \sum_{n=-\infty}^{\infty} [a_1 x_1(n) + a_2 x_2(n)] z^{-n}$$

$$= \sum_{n=-\infty}^{\infty} [a_1 x_1(n) z^{-n} + a_2 x_2(n) z^{-n}]$$

$$= \sum_{n=-\infty}^{\infty} a_1 x_1(n) z^{-n} + \sum_{n=-\infty}^{\infty} a_2 x_2(n) z^{-n}$$

$$= a_1 x_1(z) + a_2 x_2(z) \text{ proved}$$

Multiplication by an Exponential Sequence:-

$$x(n) \xleftrightarrow{z} x(z)$$

$$a^n x(n) \xleftrightarrow{z} x(a^{-1}z)$$

proof:- $x(z) = \sum_{n=-\infty}^{\infty} x(n) z^{-n}$

$$= \sum_{n=-\infty}^{\infty} a^n x(n) z^{-n}$$

$$= \sum_{n=-\infty}^{\infty} x(n) (a^{-1}z)^{-n} = x(a^{-1}z) \text{ proved}$$

Time reversal :-

$$x(n) \xleftrightarrow{z} X(z)$$

$$x(-n) \longleftrightarrow X(z^{-1})$$

$$\text{proof :- } \sum_{n=-\infty}^{\infty} x(n) z^{-n}$$

$$= \sum_{n=-\infty}^{\infty} x(-n) z^{-n}$$

$$= \sum_{n=-\infty}^{\infty} x(l) z^l$$

$$= \sum_{n=-\infty}^{\infty} x(l) (z^{-1})^l$$

$$= X(z^{-1}) \text{ proved}$$

Inverse transform :-

The process through which $x(z)$ is converted back to $x(n)$: This can be done by the following methods.

- I. Long division method
- II. partial fraction method
- III. Residue method
- IV. Convolution method

partial fraction method

Find the inverse z-transform of

$$x(z) = \frac{1+3z^{-1}}{1+3z^{-1}+2z^{-2}}, \text{ ROC} = |z| > 2$$

proof:-

multiplying z^2 up and down

$$x(z) = \frac{z^2 + 3z}{z^2 + 3z + 2}$$

$$x(z) = \frac{z(z+3)}{z^2 + 3z + 2}$$

$$\Rightarrow \frac{x(z)}{z} = \frac{z+3}{z^2 + 3z + 2}$$

$$\Rightarrow \frac{x(z)}{z} = \frac{z+3}{z^2 + 2z + z + 2}$$

$$= \frac{z+3}{z(z+2) + 1(z+2)}$$

$$\Rightarrow \frac{x(z)}{z} = \frac{z+3}{(z+2)(z+1)}$$

$$\frac{z+3}{(z+2)(z+1)} = \frac{A}{z+2} + \frac{B}{z+1}$$

$$A = \frac{z+3}{(z+2)(z+1)} \times (z+2) \Big|_{z=-2}$$

$$= \frac{-2+3}{-2+1} = \frac{1}{-1} = -1$$

$$B = \frac{z+3}{(z+2)(z+1)} \times (z+1) \Big|_{z=-1}$$

$$= \frac{-1+3}{-1+2} = \frac{2}{1} = 2$$

$$\frac{x(z)}{z} = \frac{-1}{z+2} + \frac{2}{z+1}$$

$$\Rightarrow x(z) = \frac{-z}{z+2} + \frac{2z}{z+1}$$

$$= \frac{2z}{z+1} - \frac{z}{z+2}$$

$$a^n u(n) = \frac{z}{z-a}$$

$$\frac{z}{z+a} = (-a)^n u(n)$$

$$2(-1)^n u(n) - (-2)^n u(n) = x(n)$$

Properties of z-transform :-

Differentiation in z-domain :-

$$x(n) \xleftrightarrow{z} x(z)$$

$$\text{then, } nx(n) \xleftrightarrow{z} -z \frac{dx(z)}{dz}$$

Proof :-

$$x(z) = \sum_{n=-\infty}^{\infty} x(n) z^{-n}$$

Differentiating above on both side with respect to z

$$\frac{d x(z)}{dz} = \frac{d}{dz} \left\{ \sum_{n=-\infty}^{\infty} x(n) z^{-n} \right\}$$

$$= \sum_{n=-\infty}^{\infty} x(n) \frac{d}{dz} \{ z^{-n} \}$$

$$= \sum_{n=-\infty}^{\infty} -n x(n) z^{-n-1}$$

$$-z \frac{d x(z)}{dz} = \sum_{n=-\infty}^{\infty} n x(n) z^{-n}$$

comparing both equations $-z \frac{d x(z)}{dz}$ is the z -transform of $n x(n)$

II. Parseval's Theorem :-

$$\sum_{n=-\infty}^{\infty} x(n) x^*(n) = \int_{-\pi}^{\pi} f(z) f^*(z) dz$$

Parseval's relation tells us that the Energy of a signal is equal to the Energy of its Fourier transform.

TIME SHIFTING :-

If $x(n) \xleftrightarrow{z} x(z)$ with $ROC = R$ then

$$x(n-m) \longleftrightarrow z^{-m} x(z) \text{ with } ROC = R$$

proof :- $Z[x(n-m)] = \sum_{n=-\infty}^{\infty} x(n-m) z^{-n}$

Let $n-m=p$

$$= \sum_{n=-\infty}^{\infty} x(p) z^{-(p+m)}$$

$$= z^{-m} \sum_{n=-\infty}^{\infty} x(p) z^p = z^{-m} x(z)$$

IV. Convolution property:-

$$x_1(n) \xrightarrow{Z} y_1(z) \text{ with ROC } = R_1$$

$$x_2(n) \xrightarrow{Z} x_2(z) \text{ with ROC } = R_2$$

then $x_1(n) * x_2(n) \xrightarrow{Z} x_1(z) \cdot x_2(z)$ with
ROC containing R_1, R_2 .

Proof:-

$$Z[x_1(n) * x_2(n)] = \sum_{n=-\infty}^{\infty} \{x_1(n) * x_2(n)\} z^{-n}$$

$$= \sum_{n=-\infty}^{\infty} \left\{ \sum_{m=-\infty}^{\infty} x_1(m) \cdot x_2(n-m) \right\} z^{-n}$$

Interchanging the order of Σ

$$Z[x_1(n) * x_2(n)] = \sum_{n=-\infty}^{\infty} x_1(m) \left\{ \sum_{n=-\infty}^{\infty} x_2(n-m) z^{-n} \right\}$$

$$= \sum_{m=-\infty}^{\infty} x_1(m) \cdot \left\{ z^{-m} x_2(z) \right\}$$

Since the time Shifting Property

$$x_2(z) \cdot \left\{ \sum_{m=-\infty}^{\infty} x_1(m) z^{-m} \right\} = x_1(z) \cdot x_2(z)$$

V. Initial value theorem :-

$$x_t(z) = Z[x(n)]$$

$$\text{then } x(0) = \lim_{z \rightarrow \infty} x_t(z)$$

VI Final value theorems:-

$$x_f(z) = Z[x(n)]$$

$$\text{then } x(0) = \lim_{z \rightarrow \infty} z(z^{-1}) x_f(z)$$

(1) Find the inverse z-transform of

$$X(z) = \frac{z(z^2 - 4z + 5)}{(z-3)(z-1)(z-2)}$$

$$\text{ROC: } 2 < |z| < 3$$

$$|z| > 3$$

$$|z| < 1$$

Solutions:- By partial fraction method

$$X(z) = \frac{z(z^2 - 4z + 5)}{(z-3)(z-1)(z-2)}$$

$$\frac{X(z)}{z} = \frac{z^2 - 4z + 5}{(z-3)(z-1)(z-2)} = \frac{A}{z-3} + \frac{B}{z-1} + \frac{C}{z-2}$$

$$A = \frac{z^2 - 4z + 5}{(z-3)(z-1)(z-2)} \times (z-3) \Big|_{z=3}$$

$$= \frac{9 - 12 + 5}{2 \cdot 1} = \frac{2}{2} = 1$$

$$B = \frac{z^2 - 4z + 5}{(z-3)(z-1)(z-2)} \times (z-1) \Big|_{z=1}$$

$$= \frac{1 - 4 + 5}{-2 \cdot -1} = \frac{2}{2} = 1$$

$$C = \frac{z^2 - 4z + 5}{(z-3)(z-1)(z-2)} \times (z-2) \Big|_{z=2}$$

$$= \frac{4 - 8 + 5}{-1 \cdot 1} = \frac{1}{-1} = -1$$

$$\frac{x(z)}{z} = \frac{1}{z-3} + \frac{1}{z-1} - \frac{1}{z-2}$$

$$x(z) = \frac{z}{z-3} + \frac{z}{z-1} - \frac{1}{z-2}$$

$$z \left[a^n u(n) \right] = \frac{z}{z-a}$$

$$3^n u(n)$$

$$1^n u(n) = 1 \cdot u(n) = u(n)$$

$$2^n u(n)$$

Case - 1:- for ROC: $2 < |z| < 3$

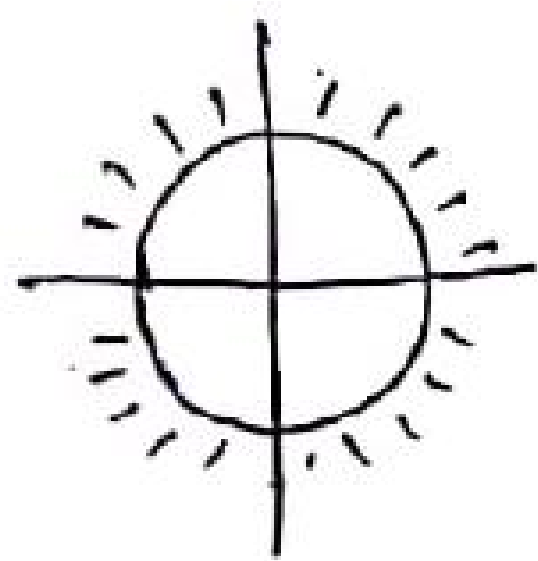
$$x(z) = \frac{z}{z-3} + \frac{z}{z-1} - \frac{z}{z-2}$$

$$x(n) = u(n) - 2^n u(n) + 3^n u(n)$$

Case - 2:- for ROC: $|z| > 3$

$$x(n) = u(n) - 2^n u(n) + 3^n u(-n)$$

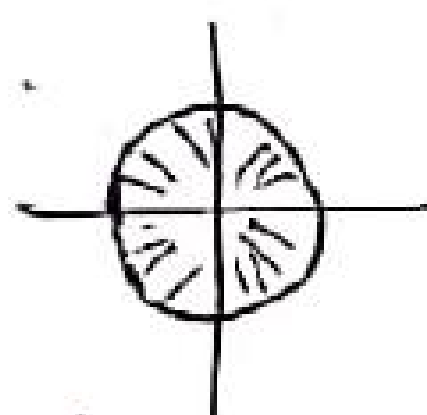
∴ causal sequence



Case-3:- For ROC : $|z| < 1$

$$x(n) = -u(-n-1) - 2^n u(n) + 3^n u(n)$$

∴ Non-causal sequence



Q. Solve by long division method

$$x(z) = \frac{1+2z^{-1}}{1-2z^{-1}+z^{-2}} \text{ find } z^{-1}$$

$$\text{causal sequence} = \frac{1}{1-2z^{-1}+z^{-2}} + \frac{2z^{-1}}{1-2z^{-1}+z^{-2}}$$

$1-2z^{-1}+z^{-2}$	$\begin{array}{r} 1 \\ 1-2z^{-1}+z^{-2} \\ -+ \\ \hline 2z^{-1}-2z^{-2} \\ 2z^{-1}-4z^{-2}+2z^{-3} \\ -+ \\ \hline 3z^{-2}-2z^{-3} \\ 3z^{-2}-2z^{-3} \\ \hline \end{array}$
--------------------	--

$$1+2z^{-1}+3z^{-2}$$

$$\{1, 2, 3, 4\}$$

$$1 - 2z^{-1} - 1z^{-2} \mid 2z^{-1} \mid 2z^{-1} + 4z^{-2} + 6z^{-3}$$

$$\begin{array}{r} -2z^{-1} - 4z^{-2} + 2z^{-3} \\ + \quad - \\ \hline 4z^{-2} - 2z^{-3} \end{array} \quad \begin{array}{l} \{2, 4, 6, 8\} \\ \text{or} \\ \{3, 6, 9, 12\} \end{array}$$

$$\begin{array}{r} + 4z^{-2} - 8z^{-3} + 4z^{-4} \\ - \quad + \quad - \\ \hline 6z^{-3} - 4z^{-4} \end{array}$$

Non-causal sequence

$$z^{-2} - 2z^{-1} + 1 \mid 1 \mid z^2 + 2z^3$$

$$\begin{array}{r} 1 - 2z^{-1} + z^2 \\ - \quad + \quad - \\ \hline 2z^{-1} - z^2 \end{array}$$

$$\begin{array}{r} 2z^{-1} - 4z^2 + 2z^3 \\ - \quad + \quad - \\ \hline 3z^2 - 2z^3 \end{array}$$

Pole:-

The value of 'z' for which $x(z)$ becomes infinite is known as pole.

Zero:-

The value of 'z' for which $x(z)$ becomes zero is known as zero.

Example:-

$$x(z) = \frac{(z-2)}{(z+3)(z+2)}$$

$$\begin{array}{l} \text{Pole} = z+3=0 \\ z = -3 \end{array}$$

$$\begin{array}{l} z-2=0 \\ z = 2 \end{array}$$

$$\begin{array}{l} \text{Zero} = z-2=0 \\ \Rightarrow z = 2 \end{array}$$

Sequence	Transform	ROC
$\delta(n)$	1	all value of z
$u(n)$	$\frac{z}{z-1}$	$ z > 1$
$-u(-n-1)$	$\frac{z}{z-1}$	$ z < 1$
$a^n u(n)$	$\frac{1}{1-az^{-1}}$ or $\frac{z}{z-a}$	$ z > a$
$-a^n u(n)$	$\frac{1}{1-az^{-1}}$ or $\frac{z}{z-a}$	$ z < a$

Probable Semester Questions :-

- ① Define z -transform
- ② Define ROC and write down its property
- ③ write all the properties of z -transform with proof
- ④ Find z -transform and ROC of $x(n) = a^n u(n) - b^n u(n)$
- ⑤ what are the methods for inverse z -transform
- ⑥ Find the z -transform and ROC of the signal $x(n) = \{2, 4, 5, 7; 0, 1\}$

Starting point = -2

7. Find the inverse z -transform of

$$X(z) = \frac{1}{1 - 1.5z^{-1} + 0.5z^{-2}} \quad \left| \begin{array}{l} \text{ROC } |z| > 1 \\ |z| < 0.5 \\ 0.5 < |z| < 1 \end{array} \right.$$

8. Find the z -transform and ROC of

$$x(n) = (n+0.5)\left(\frac{1}{3}\right)^n u(n)$$

9. Find the z -transform and ROC of $x(n) = a^n u(n)$

10. Find the inverse z -transform of $X(z) = \frac{1+3z^{-1}}{1+3z^{-1}+2z^{-2}}$

11. Find the z -transform and ROC of $x(n) = 2^n u(n) + 3^n u(-n-1)$

12. Determine the inverse z -transform of the sequence using Long division method $X(z) = \frac{1+2z^{-1}}{1-2z^{-1}+z^{-2}}$ if $x(n)$ is causal

24.02.20

4. FOURIER TRANSFORM

DISCRETE FOURIER TRANSFORM

→ DFT is a powerful computation tool which allows us to evaluate the Fourier transform on a digital computer or specially designed hardware.

Fourier transform	
$x(t)$	$\xleftrightarrow{\text{F.T.}} x(\omega)$
time domain	frequency domain

→ DFT is used to convert $x(n)$ into $X(\omega)$

FREQUENCY DOMAIN SAMPLING AND RECONSTRUCTION OF

DISCRETE TIME SIGNAL:-

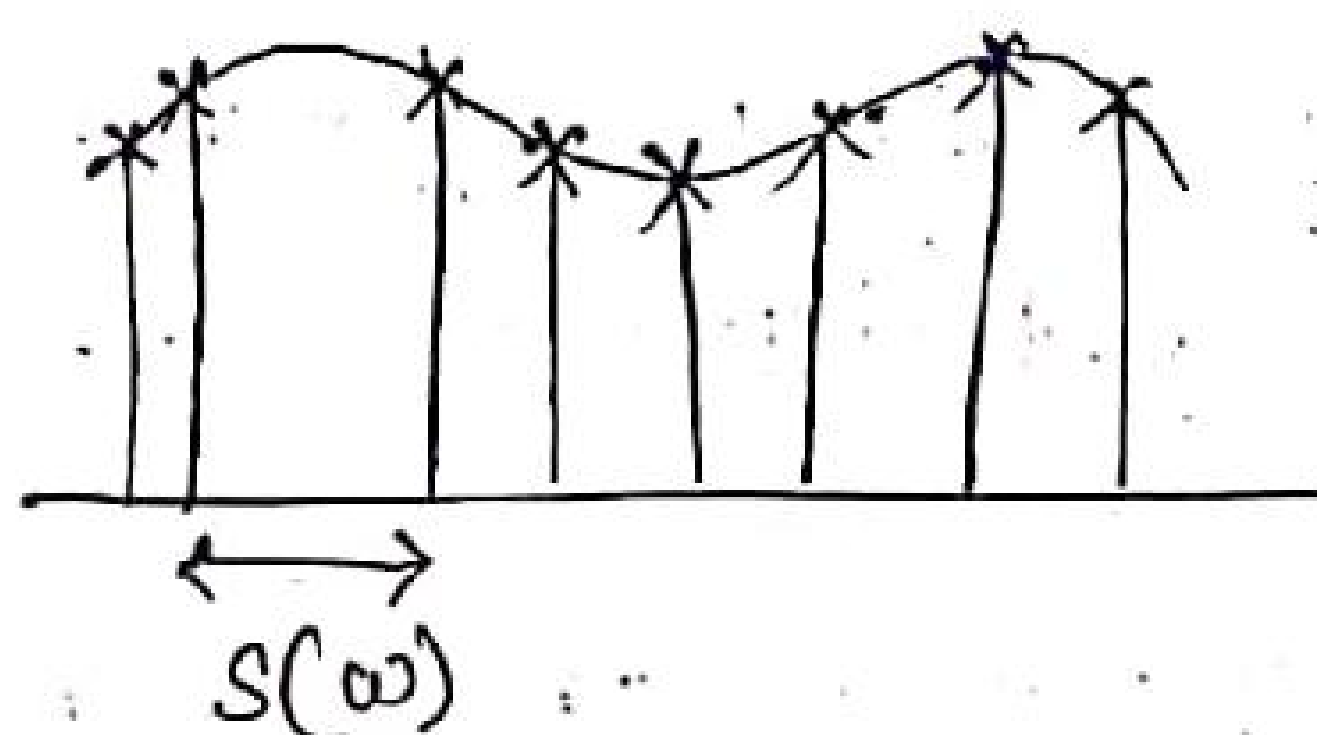
→ let us consider a periodic discrete time sequence $x(n)$ with Fourier transform $X(\omega)$

$$X(\omega) = \sum_{n=-\infty}^{\infty} x(n) e^{-j\omega n}$$

→ suppose we sample periodically with a spacing $S(\omega)$ between two successive samples.

$$X(\omega) = \sum_{n=-\infty}^{\infty} x(n) e^{-j\omega n}$$

→ Suppose we sample periodically with a spacing $S(\omega)$ between two successive samples.



→ Since $x(\omega)$ is periodic with a period 2π so, that we require the samples only in the fundamental range.

→ we take 'N' number of samples in the interval $0 - 2\pi$ with a spacing,

$$S(\omega) = \frac{2\pi}{N}$$

→ If we evaluate $\omega = \frac{2\pi k}{N}$ then,

the equation becomes,

$$X(\omega) = \sum_{n=-\infty}^{\infty} x(n) e^{-j \frac{2\pi k}{N} n}$$

It is used to convert the frequency domain signal back to time domain signal,

$$x(n) = \sum_{k=0}^{N-1} X(k) e^{j \frac{2\pi nk}{N}}$$

$$\Rightarrow x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{j \frac{2\pi nk}{N}}$$

$n = 0, 1, \dots, N-1$

Q. Find the DFT of a sequence $x(n) = \{1, 1, 0, 0\}$
 $\uparrow$
 $n=0 \quad n=1 \quad n=2 \quad n=3$

Soln:

$$X(k) = \sum_{n=0}^{N-1} x(n) e^{-j \frac{2\pi kn}{N}}$$

$$X(k) = \{2, 1-j, 0, 1+j\}$$

$N=4$

$$X(k) = \sum_{n=0}^{4-1} x(n) e^{-j \frac{2\pi kn}{N}}$$

$$\Rightarrow X(k) = \sum_{n=0}^3 x(n) e^{-j \frac{2\pi kn}{N}}$$

$$\Rightarrow X(k) = \sum_{n=0}^3 x(n) e^{-j \frac{2\pi kn}{4}}$$

$$\Rightarrow X(k) = \sum_{n=0}^3 x(n) e^{-j \frac{\pi kn}{2}}$$

For $k=0$:-

$$x(\omega) = \sum_{n=0}^3 x(n) e^{j0}$$

$$\Rightarrow x(\omega) = \sum_{n=0}^3 x(n)$$

$$= x(0) + x(1) + x(2) + x(3)$$

$$= 1 + 1 + 0 + 0 = 2$$

For $k=1$:-

$$x(\omega) = \sum_{n=0}^3 x(n) e^{-j\frac{\pi}{2}n}$$

$$= x(0) e^0 + x(1) e^{-j\frac{\pi}{2}} + x(2) e^{-j\frac{\pi}{2} \cdot 2} + x(3) e^{-j\frac{\pi}{2} \cdot 3}$$

$$(e^{-j0} = \cos 0 - j \sin 0) = 1 + 1 (\cos \pi/2 - j \sin \pi/2)$$

$$= 1 + \cos \pi/2 - j \sin \pi/2$$

$$= 1 + 0 - 1j = 1 - 1j$$

For $k=2$:-

$$x(\omega) = \sum_{n=0}^3 x(n) e^{-j\frac{\pi}{2} \cdot 2n}$$

$$= x(0) e^0 + x(1) e^{-j\pi} + 0 + 0$$

$$= 1 + 1 (\cos \pi - j \sin \pi)$$

$$= 1 + 1 (-1) = 0$$

For $k=3$:-

$$x(\omega) = \sum_{n=0}^3 x(n) e^{-j\frac{\pi 3n}{2}}$$

$$= x(0) e^0 + x(1) e^{-j\pi} + 0 + 0$$

$$= 1 + 1(\cos \pi - j \sin \pi)$$

$$= 1 + 1(1)$$

$$= x(0) e^0 + x(1) e^{-j\frac{3\pi}{2}} + 0 + 0$$

$$= 1 + 1(\cos 3\pi/2 - j \sin 3\pi/2)$$

$$= 1 + 1(0 + j) = 1 + j$$

Q. Find the DFT of a sequence
 $x(n) = \{1, \text{for } 0 \leq n \leq 2\}$ for $N=4$
 $\{0, \text{otherwise}\}$

$$x(n) = \{1, 1, 1, 0\}$$

$$x(n) = \left\{ \frac{1}{n=0}, \frac{1}{n=1}, \frac{1}{n=2}, \frac{0}{n=3} \right\}$$

$$X(\omega) = \sum_{n=0}^{N-1} x(n) e^{-j\frac{2\pi nk}{N}}$$

$$= \sum_{n=0}^3 x(n) e^{-j\frac{2\pi nk}{4}}$$

$$X(\omega) = \left\{ \overline{k=0}, \overline{k=1}, \overline{k=2}, \overline{k=3} \right\}$$

For $k=0$

$$X(\omega) = \sum_{n=0}^3 x(n) e^{-j\frac{\pi 0n}{2}}$$

$$= \sum_{n=0}^3 x(n) e^{-j\frac{\pi 0n}{2}}$$

$$= \sum_{n=0}^3 x(n) e^0 = \sum_{n=0}^3 x(n)$$

$$= x(0) + x(1) + x(2) + x(3)$$

$$= 1 + 1 + 1 + 0 = 3$$

For $k=1$:-

$$x(\omega) = \sum_{n=0}^3 x(n) e^{-\frac{j\pi \times 1 \times n}{2}}$$

$$= \sum_{n=0}^3 x(n) e^{-\frac{j\pi n}{2}}$$

$$= x(0) e^0 + x(1) e^{-j\pi/2} + x(2) e^{-j\pi} +$$

$$= 1 + 1 (\cos \pi/2 - j \sin \pi) = 1 + 1 (0 - j \times 0) = 2$$

For $k=2$:-

$$x(\omega) = \sum_{n=0}^3 x(n) e^{-\frac{j\pi \times 2 \times n}{2}}$$

$$= \sum_{n=0}^3 x(n) e^{-j\pi n}$$

$$= x(0) e^0 + x(1) e^{-j\pi} + x(2) e^{-j2\pi} + 0$$

$$= 1 + 1 (\cos \pi - \sin 2\pi) = 1 + 1 (-1 - 0) = 0$$

For $k=3$:-

$$x(\omega) = \sum_{n=0}^3 x(n) e^{-\frac{j\pi \times 3 \times n}{2}}$$

$$= \sum_{n=0}^3 x(n) e^{-\frac{j\pi 3n}{2}}$$

$$= x(0) e^0 + x(1) e^{-\frac{j\pi 3}{2}} + x(2) e^{-j\pi 3} + 0$$

$$= 1 + 1 (\cos 3\pi/2 - \sin 3\pi) = 1 + 1 (0 - 0) = 1$$

Q Find the 4-point DFT of the sequence
 $x(n) = (-1)^n$

$$x(n) = \left\{ \frac{1}{n=0}, \frac{-1}{n=1}, \frac{1}{n=2}, \frac{-1}{n=3} \right\}$$

$$X(\omega) = \sum_{n=0}^{N-1} x(n) e^{-j \frac{2\pi n k}{N}}$$

$$= \sum_{n=0}^3 x(n) e^{-j \frac{2\pi n k}{4}}$$

$$X(\omega) = \left\{ \frac{1}{k=0}, \frac{-1}{k=1}, \frac{1}{k=2}, \frac{-1}{k=3} \right\}$$

For $k=0$:-

$$X(\omega) = \sum_{n=0}^3 x(n) e^{-j \frac{\pi k n}{2}}$$

$$= \sum_{n=0}^3 x(n) e^{-j \frac{\pi \times 0 \times n}{2}}$$

$$= \sum_{n=0}^3 x(n) e^0 = \sum_{n=0}^3 x(n)$$

$$= x(0) + x(1) + x(2) + x(3)$$

$$= 1 - 1 + 1 - 1 = 0$$

For $k=1$:-

$$X(\omega) = \sum_{n=0}^3 x(n) e^{-j \frac{\pi \times 1 \times n}{2}}$$

$$= \sum_{n=0}^3 x(n) e^{-j \frac{\pi n}{2}}$$

$$= x(0) e^0 + x(1) e^{-j \frac{\pi}{2}} + x(2) e^{-j \pi} + x(3)$$

$$e^{-j \frac{\pi \times 3}{2}}$$

$$= 1 + (-1) \cos \pi/2 + 1$$

Q. Find the DFT of the given sequence,

$$x(k) = \left\{ \begin{array}{cccc} 1, & 1-2j, & -1, & 1+2j \end{array} \right\}$$

$k=0 \quad k=1 \quad k=2 \quad : k=3$

Solⁿ:- $x(n) = \frac{1}{N} \sum_{k=0}^{N-1} x(k) e^{j \frac{2\pi nk}{N}}$

$$= \frac{1}{4} \sum_{k=0}^3 x(k) e^{j \frac{2\pi nk}{4}}$$

$$= \frac{1}{4} \left[\sum_{k=0}^3 x(k) e^{j \frac{\pi nk}{2}} \right]$$

$$x(n) = \left\{ \frac{1}{n=0}, \frac{1-2j}{n=1}, \frac{-1}{n=2}, \frac{1+2j}{n=3} \right\}$$

For $n=0$

$$= \frac{1}{4} \left[\sum_{k=0}^3 x(k) e^{j0} \right]$$

$$= \frac{1}{4} [x(0) + x(1) + x(2) + x(3)]$$

$$= \frac{1}{4} [1 + 1 - 2j + (-1) + 1 + 2j]$$

$$= \frac{1}{4} [1 + 1 - 2j - 1 + 1 + 2j]$$

$$= \frac{1}{4} \cdot 2 = \frac{1}{2}$$

DFT AS A LINEAR TRANSFORMATION:-

$$\text{DFT: } X(k) = \sum_{n=0}^{N-1} x(n) e^{-j \frac{2\pi nk}{N}}$$

$$k = 0, 1, \dots, N-1$$

IDFT:-

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{j \frac{2\pi nk}{N}}$$

$$n = 0, 1, 2, \dots, N-1$$

Suppose $\boxed{\omega_N = e^{-j \frac{2\pi}{N}}}$

Here, ω_N is the N^{th} root of unity then,

$$\boxed{X(k) = \sum_{n=0}^{N-1} x(n) \omega_N^{nk}}$$

$$\boxed{x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) \omega_N^{-nk}}$$

→ The computation of each point of DFT consist of 'N' number of complex multiplication and N-1 numbers of complex addition.

→ Hence, for N-point DFT, the total number of complex multiplication is N^2 and total number of complex addition is $N(N-1)$.

→ we can express the DFT and IDFT as a linear transformations of the sequence $x(n)$ and $X(k)$ respectively.

→ Let us consider an N -point vector x

$$x(N) = \begin{bmatrix} x(0) \\ x(1) \\ x(2) \\ \vdots \\ x(N-1) \end{bmatrix}$$

→ The $N \times N$ matrix for ω_N is

$$\omega_N = \begin{bmatrix} 1 & 1 & 1 & \dots & 1 \\ 1 & \omega_N & \omega_N^2 & \dots & \omega_N^{N-1} \\ 1 & \omega_N^2 & \omega_N^4 & \dots & \omega_N^{2(N-1)} \\ 1 & \omega_N^{N-1} & \omega_N^{2(N-1)} & \dots & \vdots \end{bmatrix}$$

→ The N -point DFT can be expressed in the matrix form.

$$X_N = X_N \omega_N$$

where, ω_N is the matrix of linear transformator

— IDFT can be expressed as,

$$x(N) = \frac{1}{N} \omega_N^* X_N$$

where, ω_N^* is the complex conjugate of ω_N

Q. Find the 4-point DFT of the sequence

$$x(N) = \{0, 1, 2, 3\} = \begin{bmatrix} 0 \\ 1 \\ 2 \\ 3 \end{bmatrix}$$

Solⁿ: $\omega_N = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & \omega_4 & \omega_4^2 & \omega_4^3 \\ 1 & \omega_4^2 & \omega_4^4 & \omega_4^6 \\ 1 & \omega_4^3 & \omega_4^6 & \omega_4^9 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix}$

$$\star \omega_4^1 = e^{-j \frac{2\pi}{4} \times 1}$$

$$= \omega_4^1 = e^{-j\pi/2}$$

$$= \omega_4^1 = \cos \pi/2 - j \sin \pi/2$$

$$= \omega_4^1 = 0 - j = -j$$

$$\star \omega_4^2 = e^{-j \frac{2\pi}{4} \times 2}$$

$$= \omega_4^2 = e^{-j\pi}$$

$$\Rightarrow \omega_4^2 = \cos \pi - j \sin \pi$$

$$\Rightarrow \omega_4^2 = -1$$

$$\star \omega_4^3 = e^{-j \frac{2\pi}{4} \times 3}$$

$$\Rightarrow \omega_4^3 = e^{-j3\pi/2}$$

$$\Rightarrow \omega_4^3 = \cos 3\pi/2 - j \sin 3\pi/2$$

$$\Rightarrow \omega_4^3 = 0 + 1j = j$$

$$\star \omega_4^4 = e^{-j \frac{2\pi}{4} \times 4}$$

$$\Rightarrow \omega_4^4 = e^{-j2\pi}$$

$$\Rightarrow \omega_4^4 = \cos 2\pi - j \sin 2\pi$$

$$\Rightarrow \omega_4^4 = 1 - 0 = 1$$

$$\Rightarrow \omega_4^6 = e^{-j \frac{2\pi}{4} \times 6}$$

$$\begin{bmatrix} 1 & \omega_N^1 & \omega_N^2 & \dots & \omega_N^{N-1} \\ 1 & \omega_N^2 & \omega_N^4 & \dots & \omega_N^{2(N-1)} \\ 1 & \omega_N^{N-1} & \omega_N^{2(N-1)} & \dots & \omega_N^{3(N-1)} \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & \omega_4^1 & \omega_4^2 & \dots & \omega_4^{4-1} \\ 1 & \omega_4^2 & \omega_4^4 & \dots & \omega_4^{2(4-1)} \\ 1 & \omega_4^{4-1} & \omega_4^{2(4-1)} & \dots & \omega_4^{3(4-1)} \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & \omega_4^1 & \omega_4^2 & \omega_4^3 \\ 1 & \omega_4^2 & \omega_4^4 & \omega_4^6 \\ 1 & \omega_4^3 & \omega_4^6 & \omega_4^9 \end{bmatrix}$$

$$\Rightarrow \omega_4^6 = e^{-j3\pi}$$

$$\Rightarrow \omega_4^6 = \cos 3\pi - j \sin 3\pi$$

$$X_N = X_D - \omega_N$$

$$\begin{bmatrix} 0 \\ 1 \\ 2 \\ 3 \end{bmatrix}_{4 \times 1} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{bmatrix}_{4 \times 4}$$

$$\begin{bmatrix} 0 \times 1 + 1 \times 1 + 2 \times 1 + 3 \times 1 \\ 0 \times j + 1 \times (-j) + 2 \times (-1) + 3 \times j \\ 0 \times 1 + 1 \times (-1) + 2 \times 1 + 3 \times (-1) \\ 0 \times 1 + 1 \times j + 2 \times (-1) + 3 \times (-j) \end{bmatrix}_{4 \times 1}$$

$$= \begin{bmatrix} 0 + 1 + 2 + 3 \\ 0 + (-j) - 2 + 3j \\ 0 - 1 + 2 - 3 \\ 0 + j - 2 - 3j \end{bmatrix}_{4 \times 1}$$

$$= \begin{bmatrix} 6 \\ 2j - 2 \\ -2 \\ -2j - 2 \end{bmatrix}_{4 \times 1}$$

Relationship to the fourier series coefficient of a periodic sequence :-

A periodic sequence $x_p(n)$ with fundamental period 'N' can be represented in a fourier series form as,

$$x_p(n) = \sum_{k=0}^{N-1} C_k e^{j \frac{2\pi nk}{N}} \quad \text{--- (I)}$$
$$-\infty < n < \infty$$

Where the fourier series coefficient is represented by,

$$C_k = \frac{1}{N} \sum_{n=0}^{N-1} x_p(n) e^{-j \frac{2\pi nk}{N}} \quad \text{--- (II)}$$
$$k = 0, 1, \dots, N-1$$

The relation between equation (I) and (II) is

$$x(k) = C_k \cdot N$$

Comparing equation (I) and (II) and defining a sequence $x(n)$ which is identical to $x_p(n)$

The discrete fourier domain represented in expresses

$$x(k) = \sum_{n=0}^{N-1} x_p(n) e^{-j \frac{2\pi nk}{N}}$$
$$= N C_k$$

$$x_p(n) = x(n) = \frac{1}{N} \sum_{k=0}^{N-1} x(k) e^{j \frac{2\pi nk}{N}}$$

Relationship of DFT with z-transform :-

→ If the sequence $x(n)$ is of infinite length then the z-transform is $x(z) = \sum_{n=-\infty}^{\infty} x(n) z^{-n}$ but if the

sequence $x(n)$ is of finite length 'N' then the z-transform

$$x(z) = \sum_{n=0}^{N-1} x(n) z^{-n} \quad \text{--- (1)}$$

→ As per IDFT $x(n) = \frac{1}{N} \sum_{k=0}^{N-1} x(k) e^{-j \frac{2\pi nk}{N}} \quad \text{--- (2)}$

putting the value of $x(n)$ from eqn (1) to eqn (2)

$$x(z) = \sum_{n=0}^{N-1} \left[\frac{1}{N} \sum_{k=0}^{N-1} x(k) e^{j \frac{2\pi nk}{N}} \right] z^{-n}$$

$$= \frac{1}{N} \sum_{k=0}^{N-1} x(k) \sum_{n=0}^{N-1} e^{j \frac{2\pi nk}{N}} z^{-n}$$

$$= \frac{1}{N} \sum_{k=0}^{N-1} x(k) \sum_{n=0}^{N-1} \left(e^{j \frac{2\pi k}{N}} z^{-1} \right)^n$$

$$x(z) = \frac{1 - z^{-N}}{N} \sum_{k=0}^{N-1} \frac{x(k)}{1 - e^{j \frac{2\pi k}{N}} z^{-1}}$$

$$x(\omega) = \frac{1 - e^{-j\omega N}}{N} \sum_{k=0}^{N-1} \frac{x(k)}{1 - e^{-j(\omega - \frac{2\pi k}{N})}}$$

$$\left[\because z = e^{j\omega} \right]$$

I. Periodicity

If $x(k)$ is DFT of a finite duration sequence

$x(n)$ then,

$$x(n) \xleftrightarrow{\text{DFT}} x(k)$$

$$x(n+N) = x(n), \text{ for all values of } n$$

$$x(k+N) = x(k), \text{ for all value of } k$$

II. Linearity

If two finite duration sequence $x_1(n)$ and $x_2(n)$ are linearly combined as,

$$x_3(n) = a x_1(n) + b x_2(n)$$

$$x_3(k) = a x_1(k) + b x_2(k)$$

III. Circular shift of a sequence :-

→ The period Extension of the sequence $x(n)$ can be written as

$$x_p(n) = \sum_{l=-\infty}^{\infty} x(n - ln)$$

→ The periodic signal $x_p(n)$ can be visualised by wrapping the finite duration sequence $x(n)$ around a circle in anticlockwise direction

→ The shifted version $x_p(n)$ can be written as $x_p(n-k)$ where k represents the number of times $x_p(n)$ is shifted.

$$x_p(n-k) = \sum_{l=-\infty}^{\infty} x(n - ln - k)$$

IV. Time Reversal of the sequence :-

→ The time reversal of a sequence $x(n)$ is attended by corapping the sequence $x(n)$ ~~around~~ around the circle in clockwise direction

→ It is denoted by $x((-n))_N = x(N-n)$ — (1)

$$0 \leq n \leq N-1$$

→ If the DFT of $x(n)$ is $X(k)$ then, the DFT of equation (1) is $X((-k))_N = X(N-k)$.

CIRCULAR FREQUENCY SHIFT:-

If $x(n) \xrightarrow{\text{DFT}} X(k)$ then

$$x(n) e^{j \frac{2\pi l n}{N}} \longleftrightarrow X((k-l))_N$$

Complex conjugate property:-

If $x(n) \xrightarrow{\text{DFT}} X(k)$ then

$$x^*(n) \longleftrightarrow X^*((-k))_N = X^*(N-k)$$

CIRCULAR CONVOLUTION PROPERTY:-

Let $x_1(n)$ and $x_2(n)$ are two finite duration sequence and their DFT can be written as $X_1(k)$ & $X_2(k)$.

$x_1(n)$ & $x_2(k)$ then the circular convolution of $x_1(n)$ and $x_2(n)$ can be represented $\text{DFT}[x_1(n) \circledast x_2(n)] = X_1(k) \times X_2(k)$

Parseval's Theorem:-

$$\text{If } \text{DFT}[x(n)] = X(k)$$

$$\text{DFT}[y(n)] = Y(k)$$

$$\text{then } \sum_{n=0}^{N-1} x(n) y^*(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) Y^*(k)$$

CIRCULAR CONVOLUTION :-

Matrix method :-

$$x(n) = \{1, 2, 3, 4\}$$

$$h(n) = 1, 2, 1, 2$$

$$x(n) \otimes h(n)$$

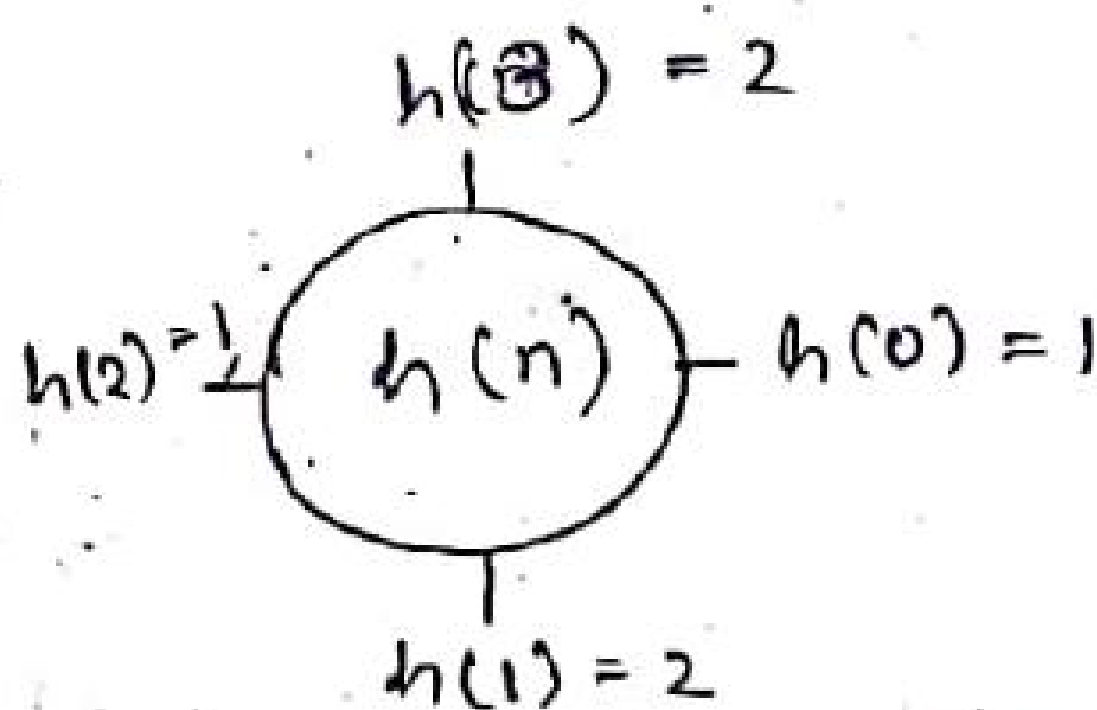
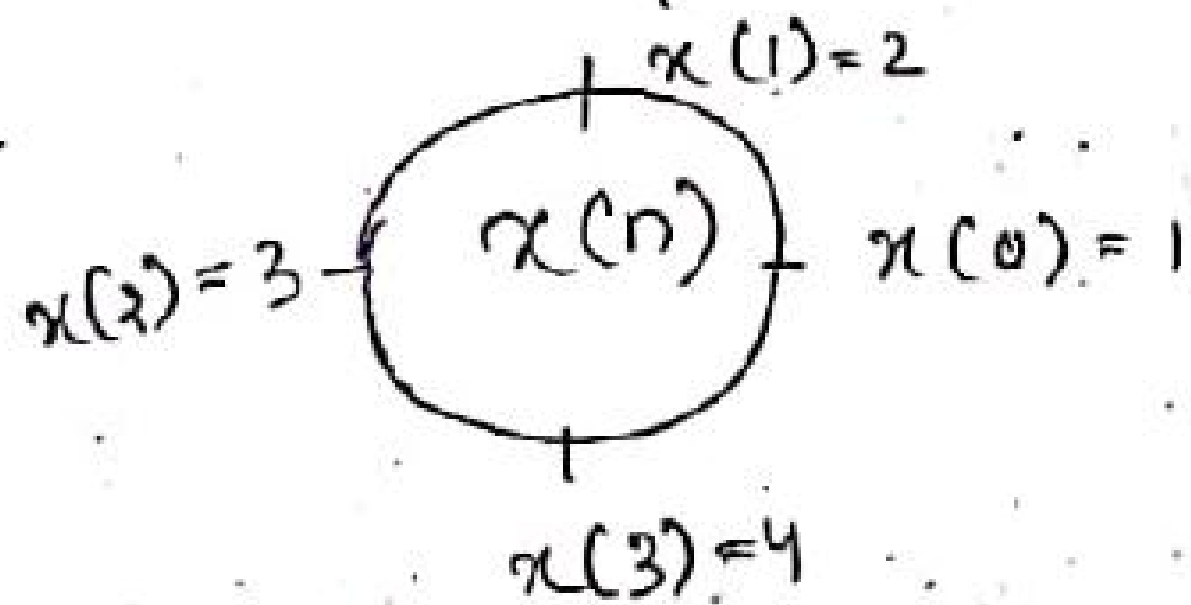
$$\begin{bmatrix} 1 & 4 & 3 & 2 \\ 2 & 1 & 4 & 3 \\ 3 & 2 & 1 & 4 \\ 4 & 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 1 \\ 2 \end{bmatrix}$$

$$= \begin{bmatrix} 1+8+3+4 \\ 2+2+4+6 \\ 3+4+1+8 \\ 4+6+2+2 \end{bmatrix} \Rightarrow \begin{bmatrix} 16 \\ 14 \\ 16 \\ 14 \end{bmatrix}$$

CONCENTRIC CIRCLE METHOD :-

$$x(n) = \{1, 2, 3, 4\}$$

$$h(n) = \{1, 2, 1, 2\}$$



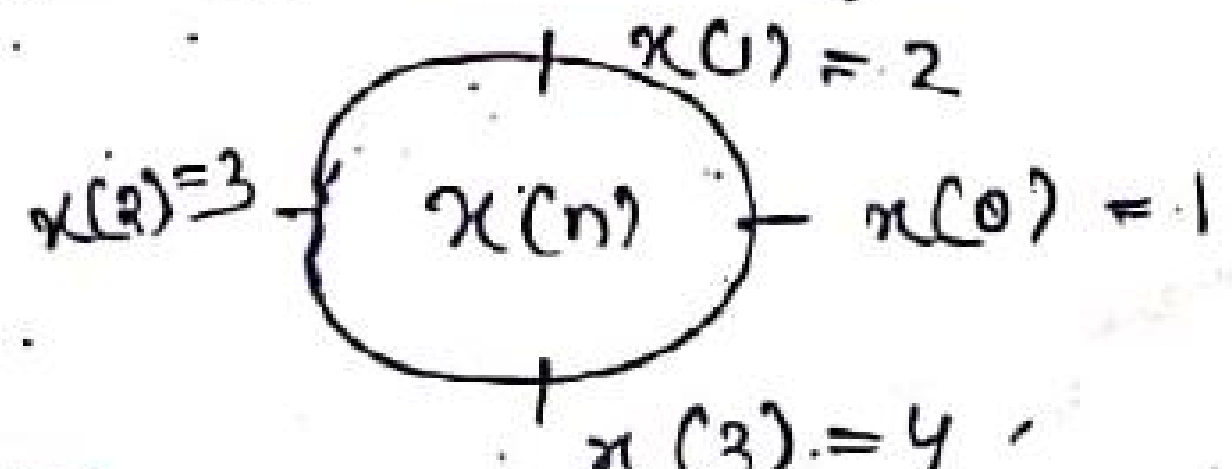
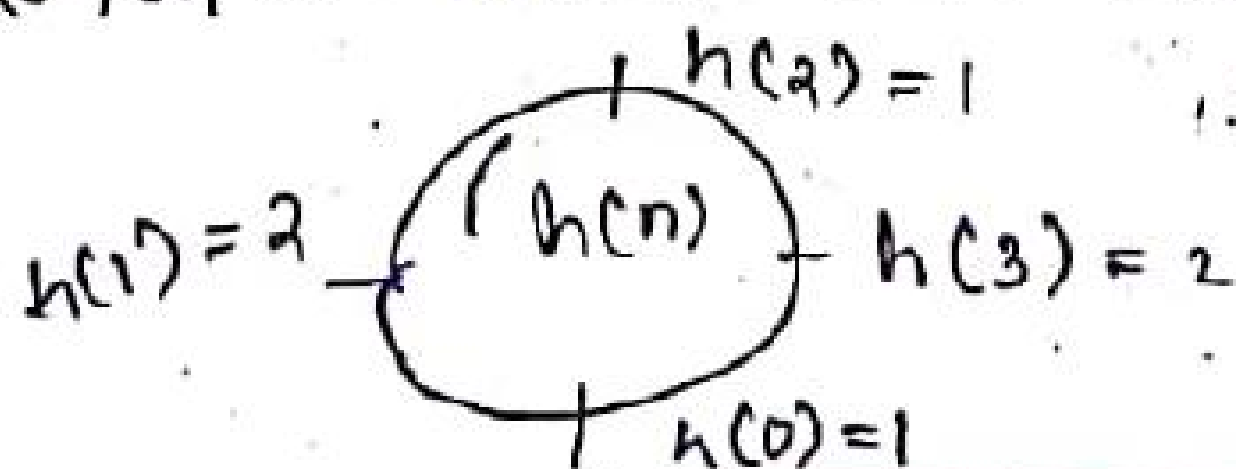
multiply the corresponding element

$$x(1) \cdot h(3) + x(2) \cdot h(2) + x(0) \cdot h(0) + x(3) \cdot h(1)$$

$$= 2 \cdot 2 + 3 \cdot 1 + 1 \cdot 1 + 4 \cdot 2$$

$$= 4 + 3 + 1 + 8 = 16$$

(ii) Rotate $h(n)$ into clockwise direction

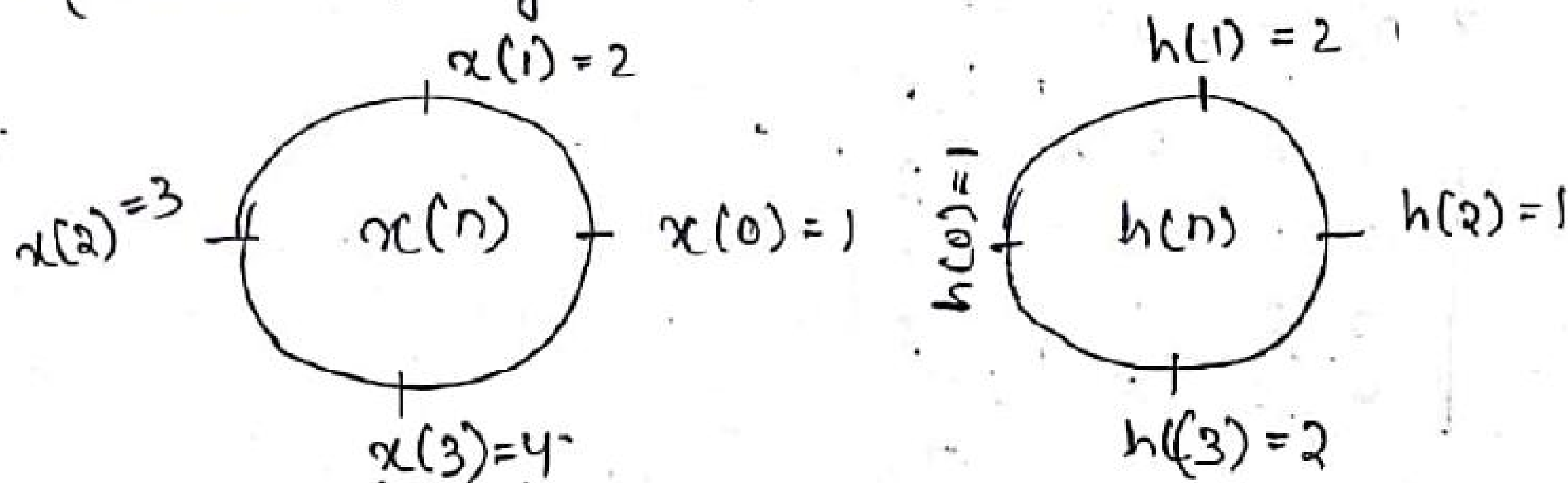


Multiply the corresponding element $x(n) * h(n)$

$$x(1) \cdot h(2) + x(2) \cdot h(1) + x(0) \cdot h(3) + x(3) \cdot h(0)$$

$$= 2 \cdot 1 + 3 \cdot 2 + 1 \cdot 2 + 4 \cdot 1 = 2 + 6 + 2 + 4 = 16$$

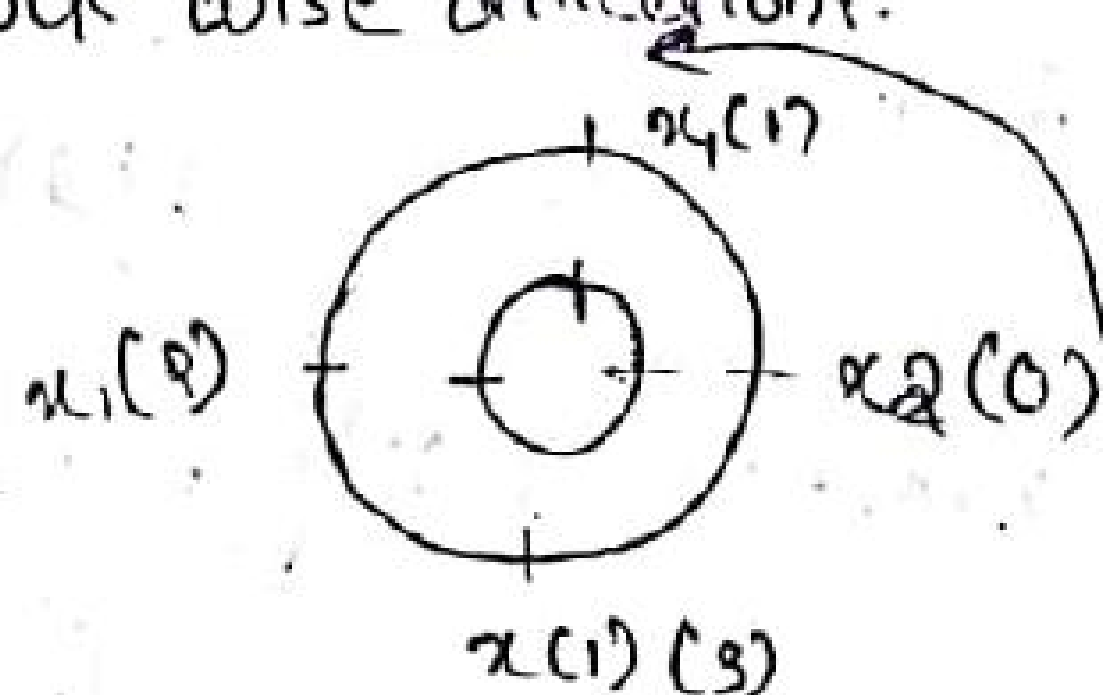
iii) Rotate $h(n)$ again into clockwise direction.



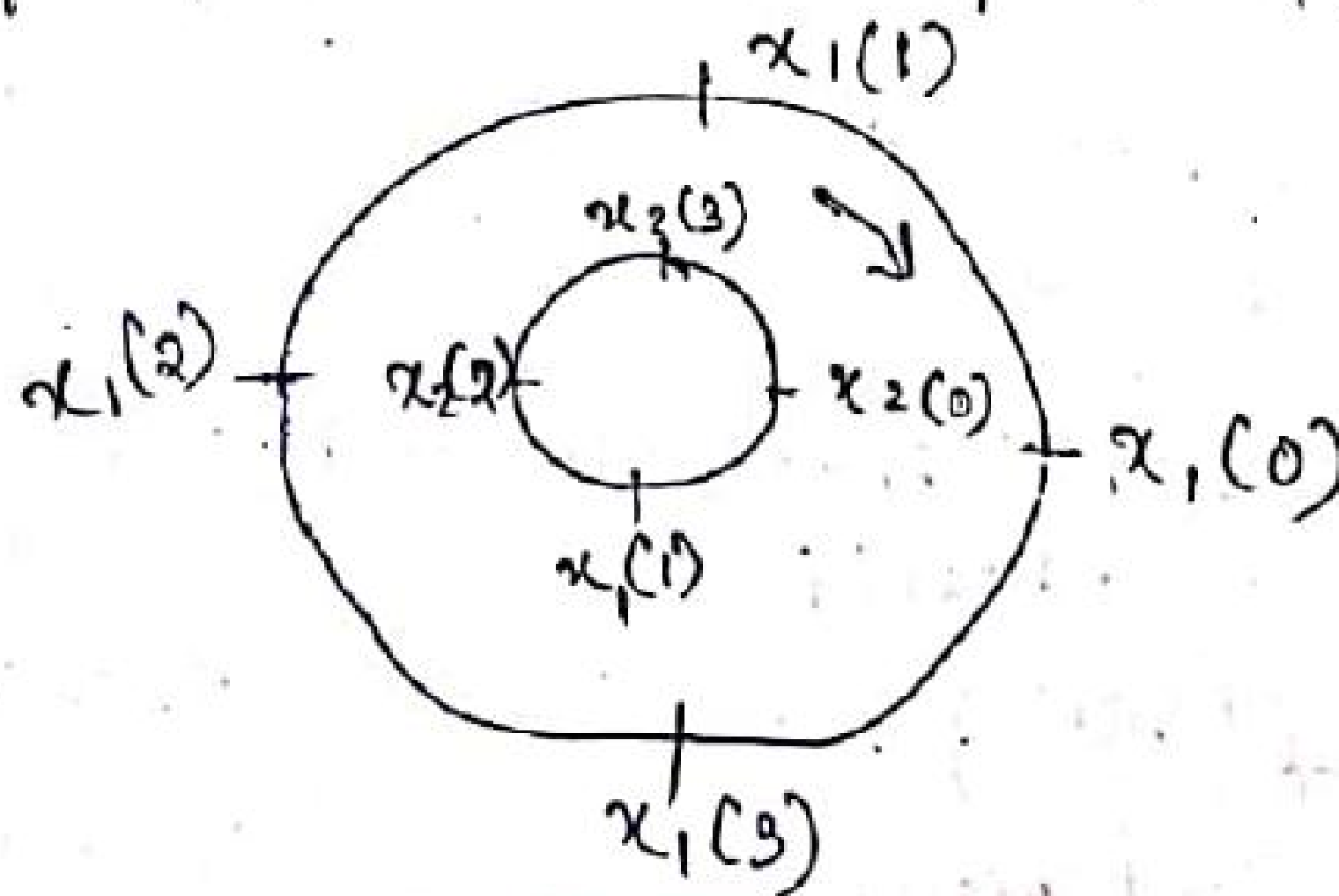
CIRCULAR CONVOLUTION BY CONCENTRIC CIRCLE METHOD:

→ Let $x_1(n)$ and $x_2(n)$ are two given sequences.

→ Take two concentric circle plot 'N' samples of $x_1(n)$ on the circumference of the ~~inner~~ outer circle maintaining equal distance between successive points in anti-clockwise direction.



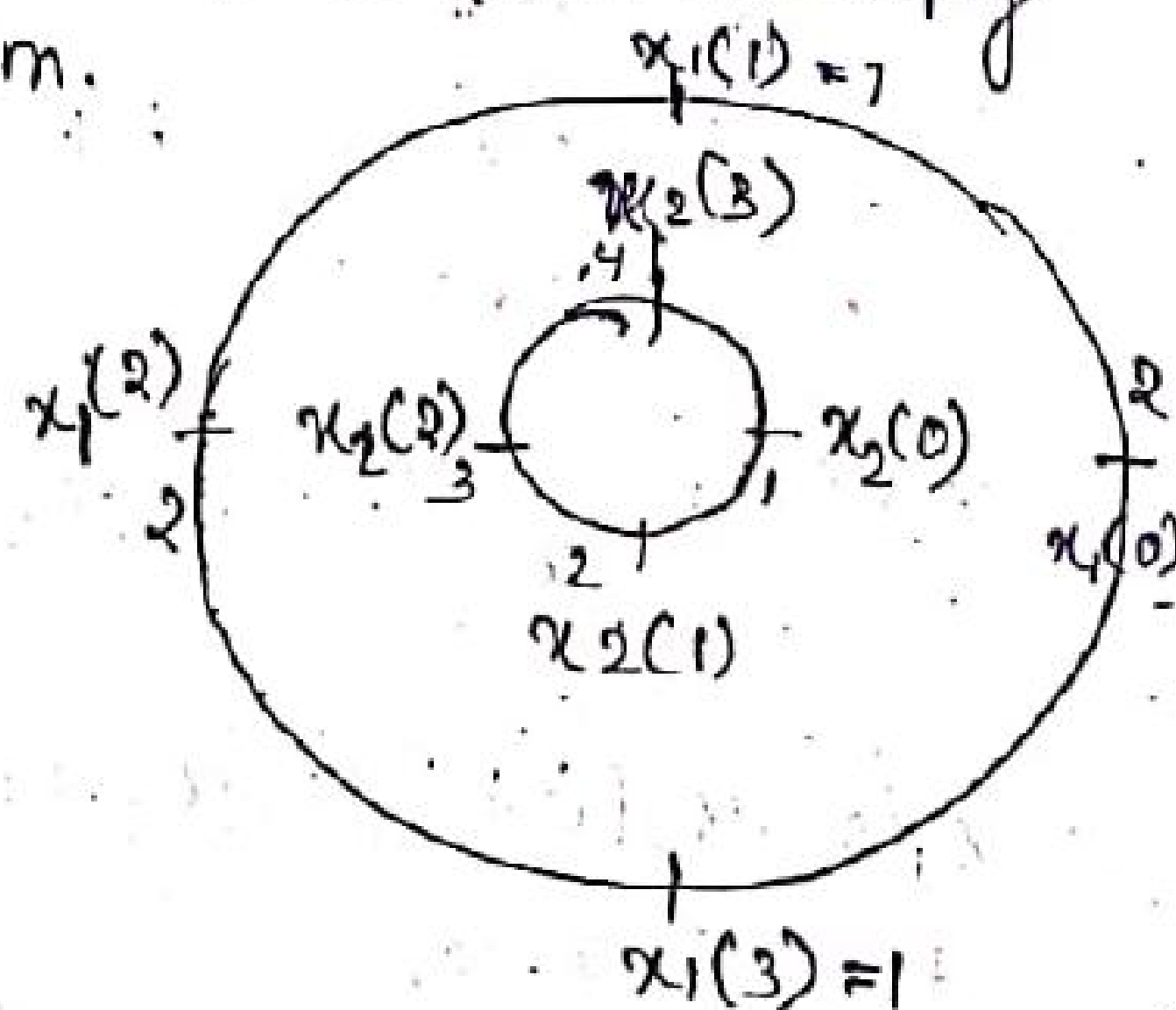
→ For plotting $x_2(n)$ plot 'N' samples of $x_2(n)$ in clockwise directions on the inner circle and the starting sample is placed at the same point as 0^{th} sample of x_1 .



→ multiply the inner circle element with the outer circle element and rotate the inner circle element anti-clockwise with one sampled at a time then multiply and get the corresponding sum.

→ Eg: $x_1(n) = \{2, 1, 2, 1\}$

$x_2(n) = \{1, 2, 3, 4\}$



Here the circular convolution $x_3(n) = x_1(n) \otimes x_2(n)$

let, $n=0$

$$x_3(0) = \sum_{n=0}^3 x_1(n) x_2((0-n))_4$$

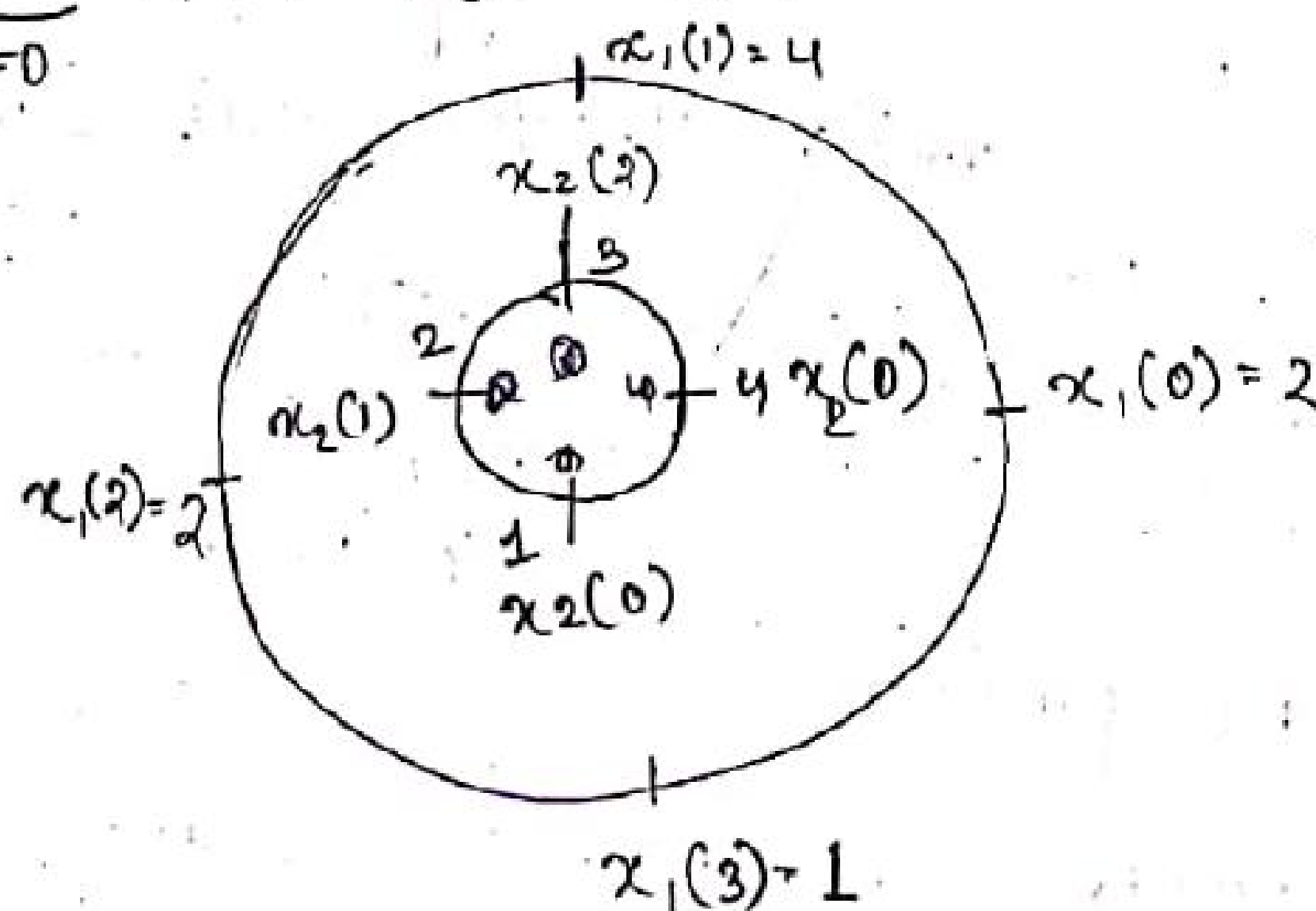
$$= x_1(0) \cdot x_2(0) + x_1(3) \cdot x_2(1) + x_1(2) \cdot x_2(2) + x_1(1) \cdot x_2(3)$$

$$= 2 \times 1 + 2 \times 1 + 2 \times 3 + 1 \times 4$$

$$= 2 + 2 + 6 + 4 = 14$$

for $n=1$

$$x_3(1) = \sum_{n=0}^3 x_1(n) x_2((1-n))_4$$



Here, the sequence $x_2((1-n))_4$ is rotated anti-clockwise by 1 unit

$$x_3(1) = \sum_{n=0}^3 x_1(n) x_2((1-n))_4$$

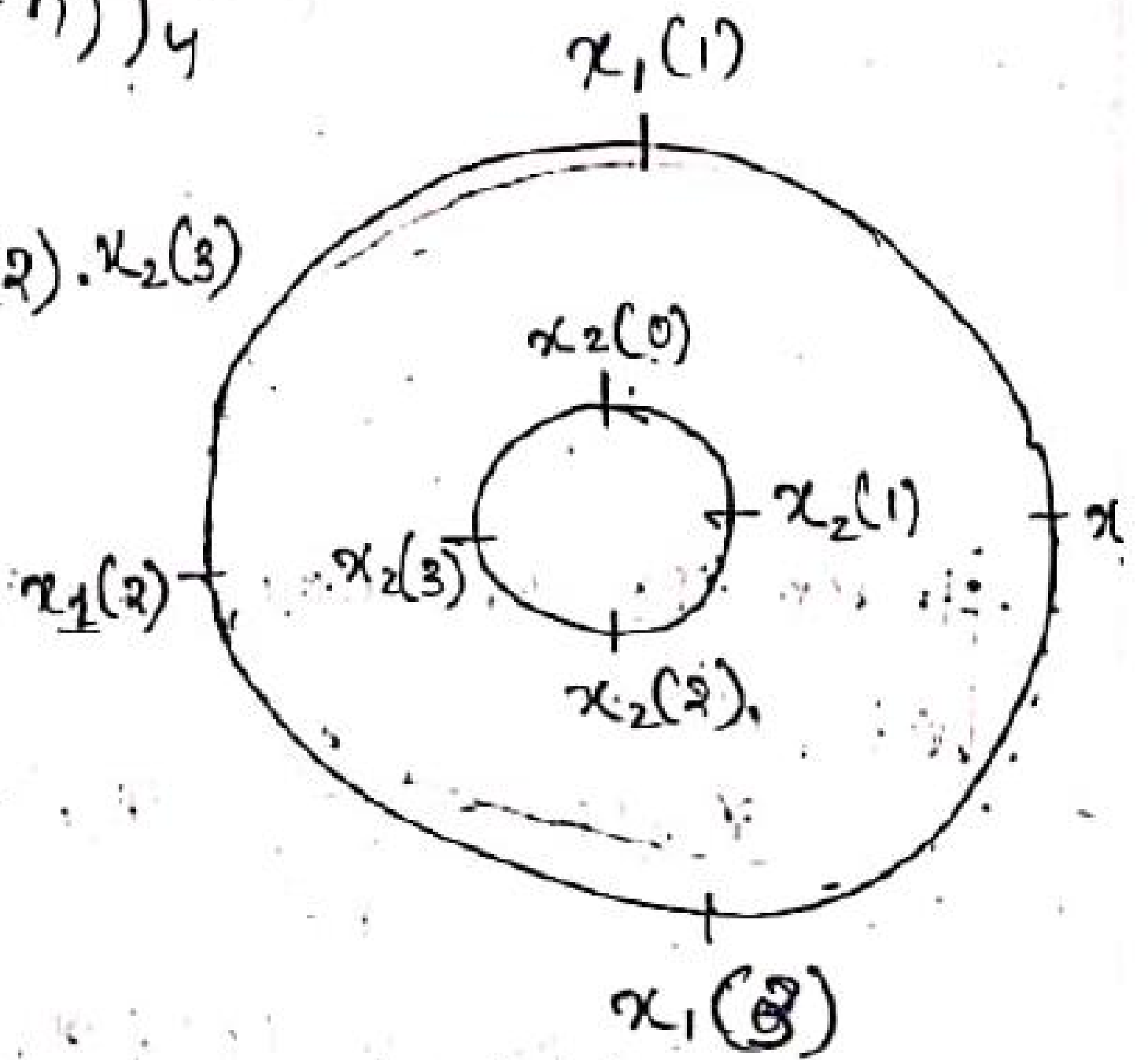
$$\begin{aligned}
 & x_1(0) \cdot x_2(3) + x_1(3) \cdot x_2(0) + x_1(2) \cdot x_2(1) + x_1(1) \cdot x_2(2) \\
 &= 2 \cdot 4 + 1 \cdot 1 + 2 \cdot 2 + 4 \cdot 3 \\
 &= 8 + 1 + 4 + 12 = 26
 \end{aligned}$$

For $m=1$

$$x_3(1) = \sum_{n=0}^3 x_1(n) x_2((1-n))_4$$

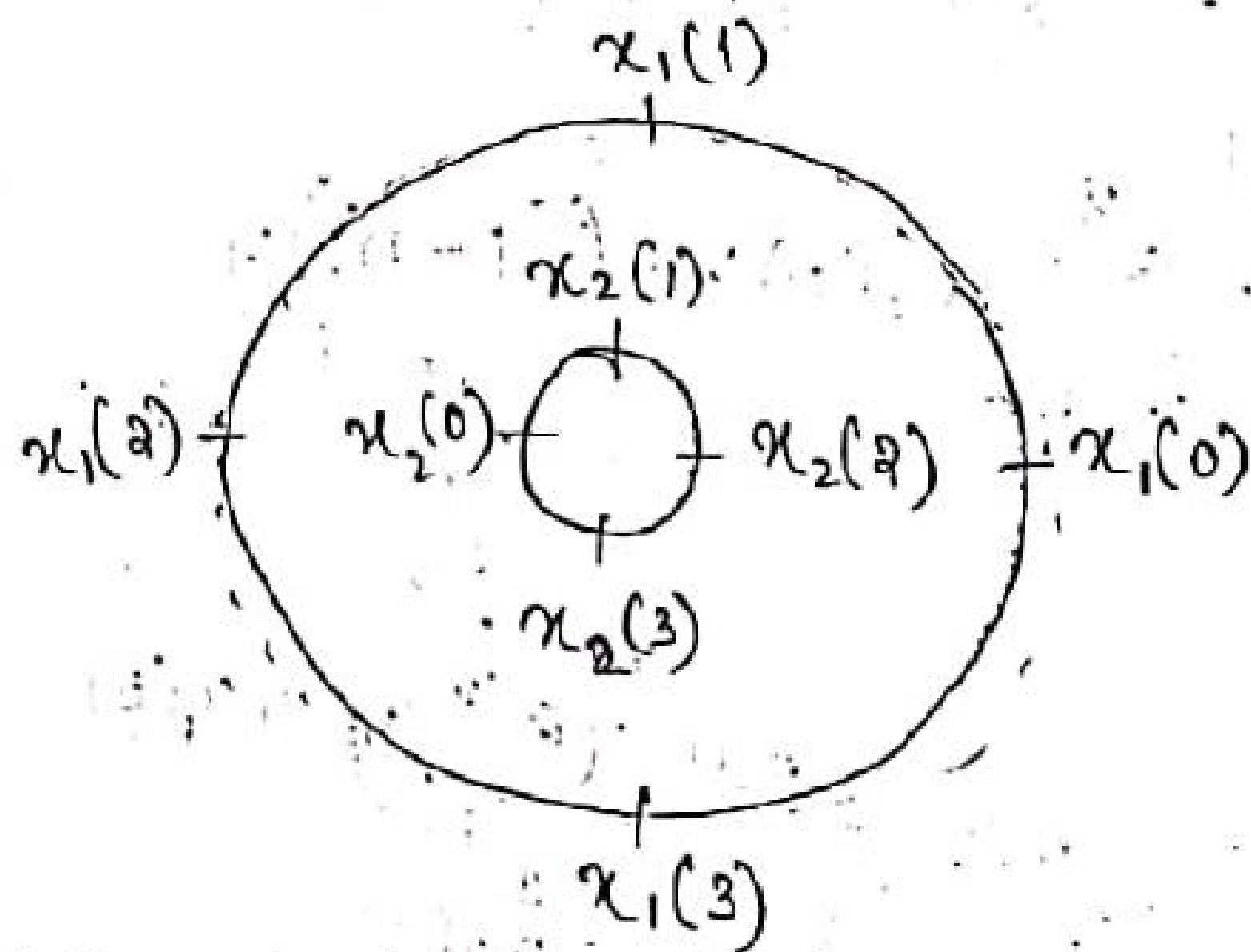
$$\Rightarrow x_1(0) \cdot x_2(1) + x_1(3) \cdot x_2(2) + x_2(2) \cdot x_2(3) + x_1(1) \cdot x_2(0)$$

$$\Rightarrow 4 + 1 + 8 + 3 = 16$$



For $m=2$:-

$$x_3(2) = \sum_{n=0}^3 x_1(n) x_2((2-n))_4$$



Zero padding:-

→ The process in which zeros are added in order to make the length of the sequence equal in 1D circular convolution is known as zero padding.

- A FFT: algorithm which is used to calculate the DFT and IDFT of a sequence rapidly.
- FFT was proposed by Cooley and Tukey.
- FFT is a high efficient procedure for computing the DFT of a finite series and requires less number of computation than the direct DFT.
- FFT is based on de-composition and linking the transform into smaller transform and combining them to get the total transform.
- FFT reduces the computation time and improves the performance by a factor 100 or more.
- FFT reduces the number of complex multiplication from N^2 to $\frac{N}{2} \log_2 N$.
- FFT algorithm are based on principle of de-composing the computation of DFT sequence of length 'N' into 'N/2' and 'N/4' sequence.
- FFT algorithm can be of two types:
 - (i) decimation in time
 - (ii) decimation in frequency

→ In DIT FFT the sequence for which we need the DFT is divided into smaller sequences and DFT of the sequence are combined in a certain pattern to obtain the DFT of the entire sequence.

→ In IDFT approach the frequency samples of the DFT are decomposed into smaller subsequences in a similar manner.

DECIMATION IN TIME:-

- This algorithm is also known as Radix DIT FFT algorithm which means the no. of output points 'N' can be expressed as the power of two.

- If $x(n)$ is an N point sequence where N is the power of two then decimate or break the sequence into length of $N/4$ where the sequence consists of even values of $x(n)$ and the other sequence consists of odd values of $x(n)$.
- Here, the input sequence is shifted through bit reversals
- The no. of stages in the flow graph is given by

$$M = \log_2 N$$

- Each stage consists of $\frac{N}{2}$ no. of butterflies
- The input and output for each butterfly are separated by 2^{m-1} where m is the step index for stage 1, $m=1$ for stage 2, $m=2$ for stage 3, $m=3$
- The number of complex multiplication is given by $\frac{N}{2} \log_2 N$
- The number of complex addition is given by $N \log_2 N$

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- The twiddle factor ~~Expo~~ Exponent are a function of stage index m and given by $K = \frac{Nt}{2^m}$

where, $t = 0, 1, \dots, 2^{m-1}$

- The no. of set of butterflies in each stage is given by the formula 2^{N-m}
- The exponent repeat factor which is the number of times the exponent sequences associated with m and repeated is given by 2^{N-m}

Radix 2-FFT :-

- When N is the power of 2 i.e., $N = 2^k$ where $k \geq 1$ is an integer then the above DIT decomposition can be performed $k-1$ times until each DFT length is two.
- A length 2 DFT requires no multiplications the overall result is called a Radix 2-FFT.
- A different Radix-2 FFT is derived by performing decimation in frequency.
- The Radix-2 FFT complexity is $N \cdot \log_2 N$ putting together the length N DFT from the $\frac{N}{2}$ length-2 DFT's in a Radix 2-FFT the only multiplications needed are those used to combine two small DFT's to make a DFT as twice as long.
- Since, there is approximately N complex multiplication need for each stage of DIT decomposition.
- The no. of multiplication is reduced from N^2 to $\frac{N}{2} \log_2 N$.

DECIMATION IN TIME:-

- The Radix-2 decimation in time algorithm rearrange the DFT sequence into two parts:
 - (i) A sum over the even no. of sequence
 - (ii) Sum over the odd no. of sequence.
- The mathematical simplification in eqⁿ reveals that each frequency o/p of DFT can be computed as the sum of o/p of two length $N/2$ DFT of the even ~~index~~ index and odd index discrete time samples $X(k) = \sum_{n=0}^{N-1} x(n) e^{-j2\pi nk/N}$
$$= \sum_{n=0}^{N/2-1} x(n) e^{-j2\pi(2n)k/N} + \sum_{n=0}^{N/2-1} x(2n+1) e^{-j2\pi(2n+1)k/N}$$

$$\Rightarrow \sum_{n=0}^{N/2-1} x(n) e^{-j2\pi(2n)k/N} + \sum_{n=0}^{N/2-1} x(2n+1) e^{-j2\pi(2n+1)k/N}$$

$$\Rightarrow \text{DFT } \frac{N}{2} \left[\begin{matrix} [x(0), x(2), \dots, x(N-2)] \\ [x(1), x(3), \dots, x(N-1)] \end{matrix} \right] + W_N^k \text{DFT } \frac{N}{2} \left[\begin{matrix} [x(1), x(3), \dots, x(N-1)] \\ [x(0), x(2), \dots, x(N-2)] \end{matrix} \right]$$
- The odd indexed DFT is multiplied by twiddle factor

$$\omega_N^k = e^{-j \frac{2\pi nk}{N}}$$

DFT-FFT algorithm :-

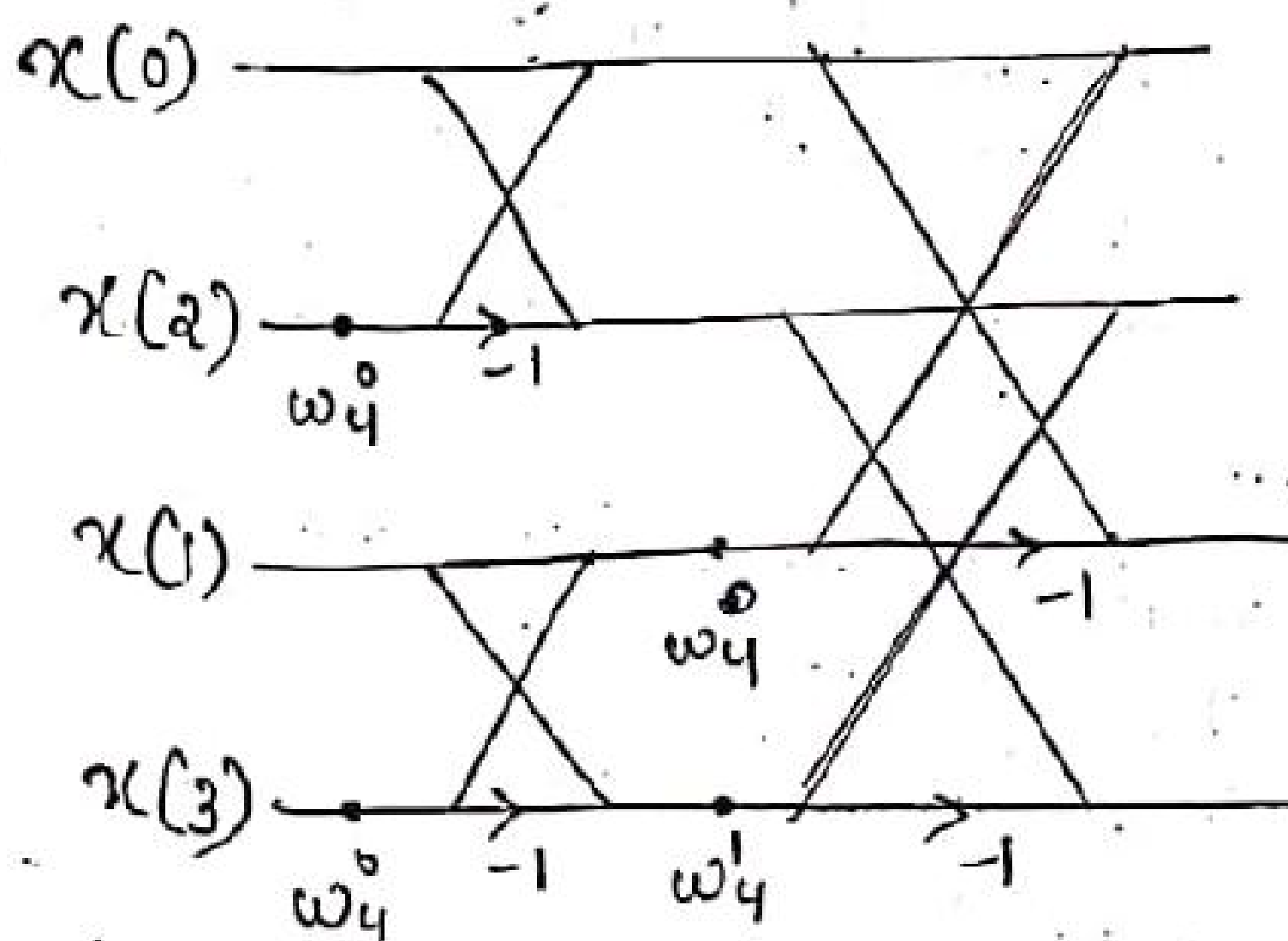
For 4-point sequence

$$x(n) = \{1, 2, 3, 4\}$$

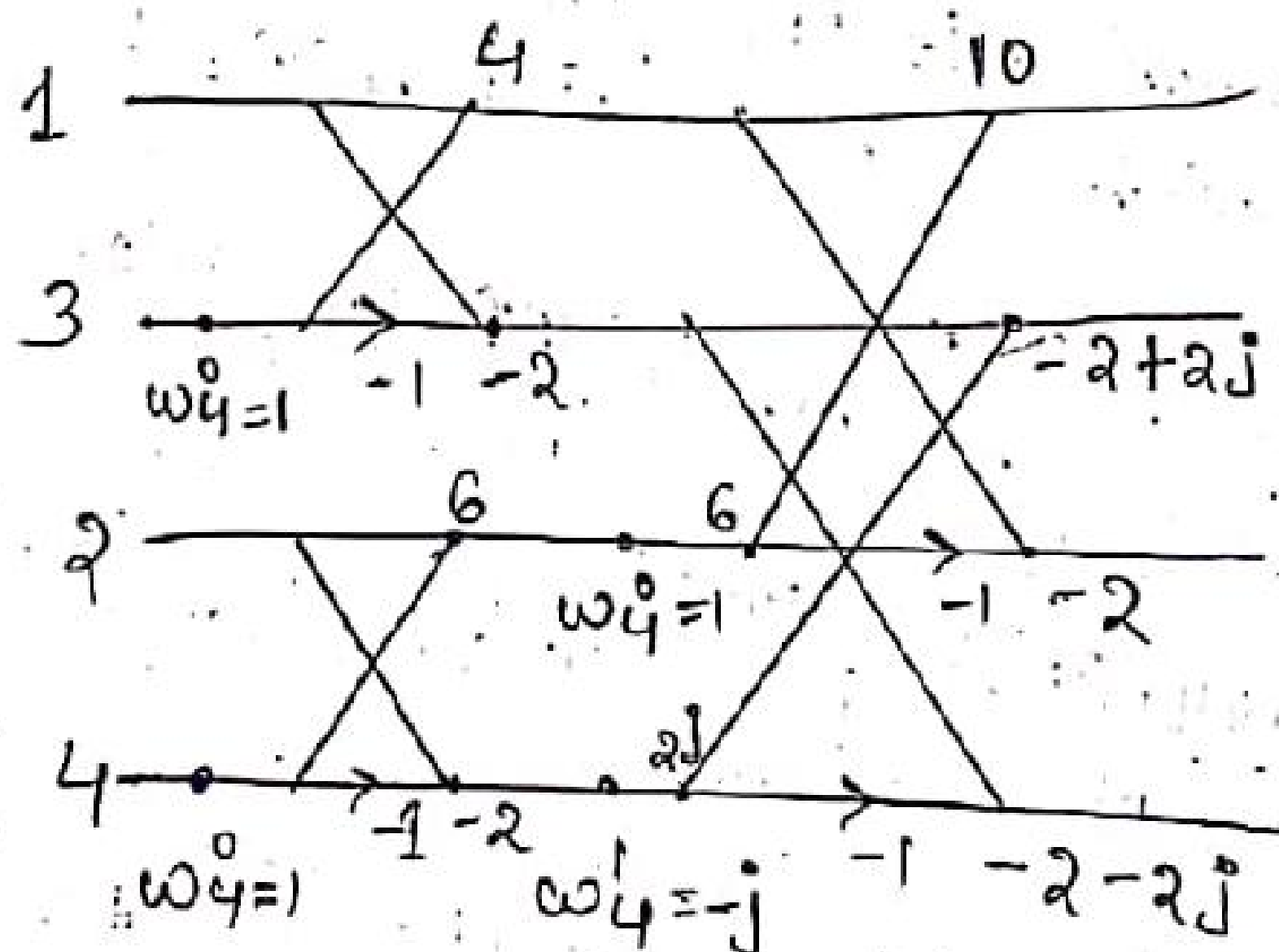
$$= \{x(0), x(1), x(2), x(3)\}$$

$$x_e(n) = \{x(0), x(2)\} = \{1, 3\}$$

$$x_o(n) = \{x(1), x(3)\} = \{2, 4\}$$



Putting the value in the above sequence / diagram,

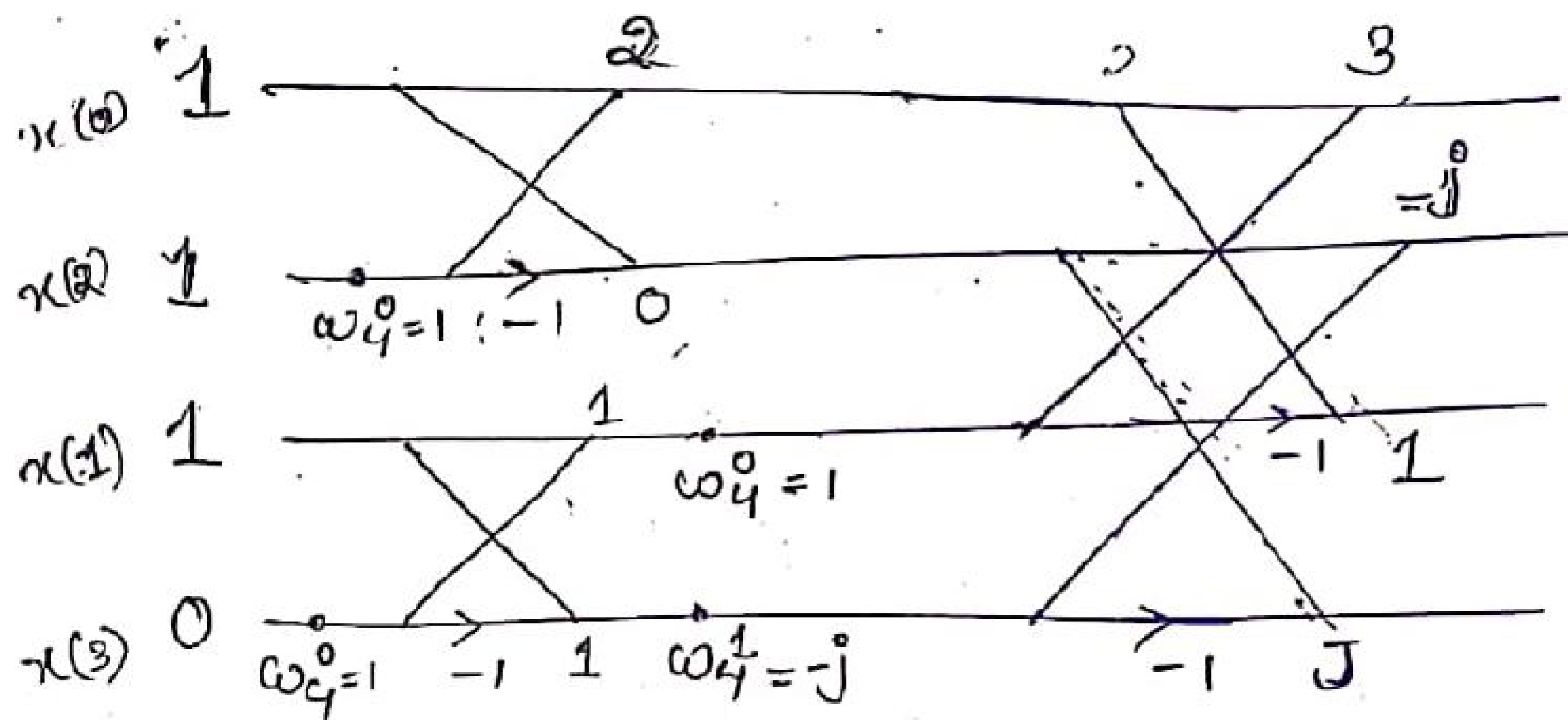


Q. $x(n) = \{1, 1, 1, 0\}$

$\{x(0), x(1), x(2), x(3)\}$

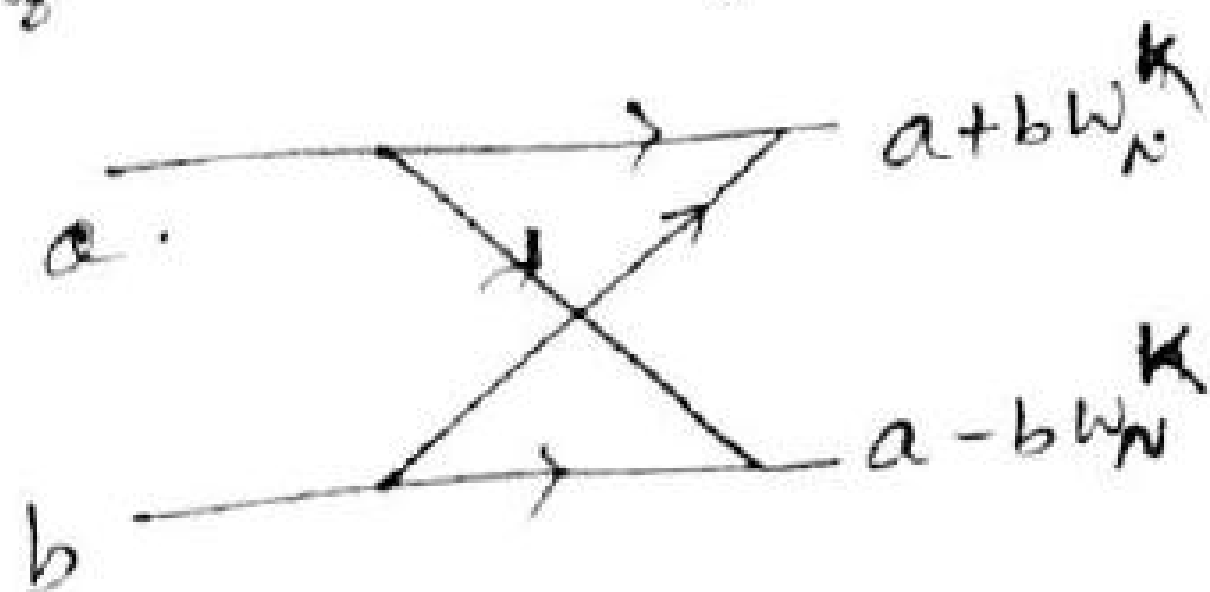
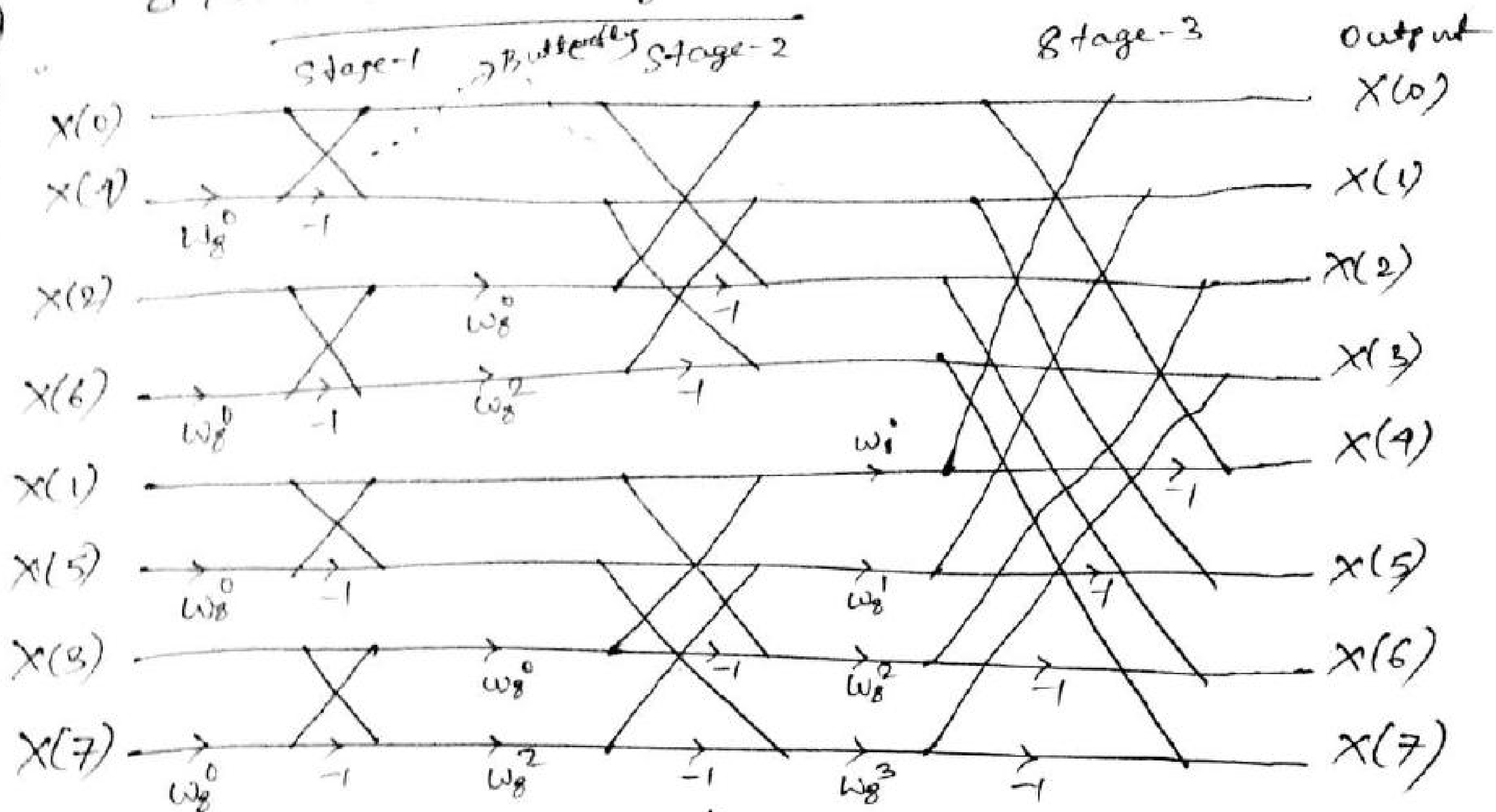
$x_e(n) = \{x(0), x(2)\} = \{1, 1\}$

$x_o(n) = \{x(1), x(3)\} = \{1, 0\}$



8-point sequence

8 point DIT-FFT Algorithm



Input is given in bit reversal :

Input Index	bit representation	bit reversed binary	Bit reversed index
0	000	000	0
1	001	100	4
2	010	010	2
3	011	110	6
4	100	001	1
5	101	101	5
6	110	011	3
7	111	111	7

Inputs are given in this order.

Steps of Radix-2 DIT FFT algorithm (~~Core N=8~~)

1. The number of input samples $N = 2^M$, M is an integer.
2. input is shuffled through bit reversal.
3. Number of stages is $M = \log_2 N$ ($\because$ for e.g. when $N=8, M=3$)
4. Each stage has $N/2$ butterflies.
5. input/outputs for each butterfly are separated by 2^{m-1} samples, where m represents the stage index, i.e. for stage 1, $m=1$, stage 2, $m=2$.
6. No of complex multiplication is $\frac{N}{2} \log_2 N$.
7. No of complex addition is $N \log_2 N$.
8. The twiddle factor exponents are a function of the stage index ' m ' and is given by $K = \frac{Nt}{2^m}$, $t=0, 1, \dots, 2^{(m-1)}$.
9. No of sets or sections of butterflies in each stage is given by 2^{m-M} .
10. The exponent repeat factor, which is the number of times the exponent sequence associated with m is repeated given by $2^{(M-m)}$.

for $N=8$, the above steps are:

- 1) $N=8, M=3$
- 2) $x(0), x(4), x(2), x(6), x(1), x(5), x(3), x(7)$
- 3) $M=3$
- 4) ~~no~~ no of butterfly = $\frac{8}{2} = 4$
- 5) each butterfly separated by 2^{m-1}
for stage-1 $= 2^{m-1} = 2^{1-1} = 2^0 = 1$
stage-2 $= 2^{m-1} = 2^{2-1} = 2^1 = 2$
stage-3 $= 2^{m-1} = 2^{3-1} = 2^2 = 4$

- 6) No of complex multiplication = $\frac{N}{2} \log_2 N = \frac{8}{2} \log_2 8 = 12$
 7) No of complex addition = $N \log_2 N = 24$ (for $N=8$)
 8) Twiddle factor Exponent: K

$$K = \frac{N \cdot t}{2^m}$$

for stage-1 - $m=1$, $K = \frac{8 \cdot t}{2^1}$, for $t=0$, $K=0$

So twiddle factor = $W_N^K = W_8^0$

for stage-2, $m=2$, $K = \frac{8 \cdot t}{2^2}$, for $t=0$, $K=0$, W_8^0
 $t=1$, $K=2$, W_8^2

for stage-3, $m=3$, $t=0, 1, 2, 3$.

$t=0$	$t=1$	$t=2$	$t=3$
$K=0$			
Twiddle factor - W_8^0	W_8^1	W_8^2	W_8^3

9) Sections of Butterflies: $= 2^{M-m}$

stage-1, $m=1 = 2^{3-1} = 2^2 = 4$

stage-2, $m=2 = 2^{3-2} = 2^1 = 2$

stage-3, $m=3 = 2^{3-3} = 2^0 = 1$

(10) Exponent Repeat factor:

i) W_8^0 repeats $2^{M-m} = 2^{3-1} = 2^2 = 4$ times in stage-1

ii) W_8^0, W_8^2 repeats $2^{3-2} = 2^1 = 2$ times in stage-2

iii) $W_8^0, W_8^1, W_8^2, W_8^3$ repeats $2^{M-m} = 2^{3-3} = 2^0 = 1$ in stage-3

$$W_8^0 = e^{-j(\frac{2\pi}{8}) \cdot 0} = 1$$

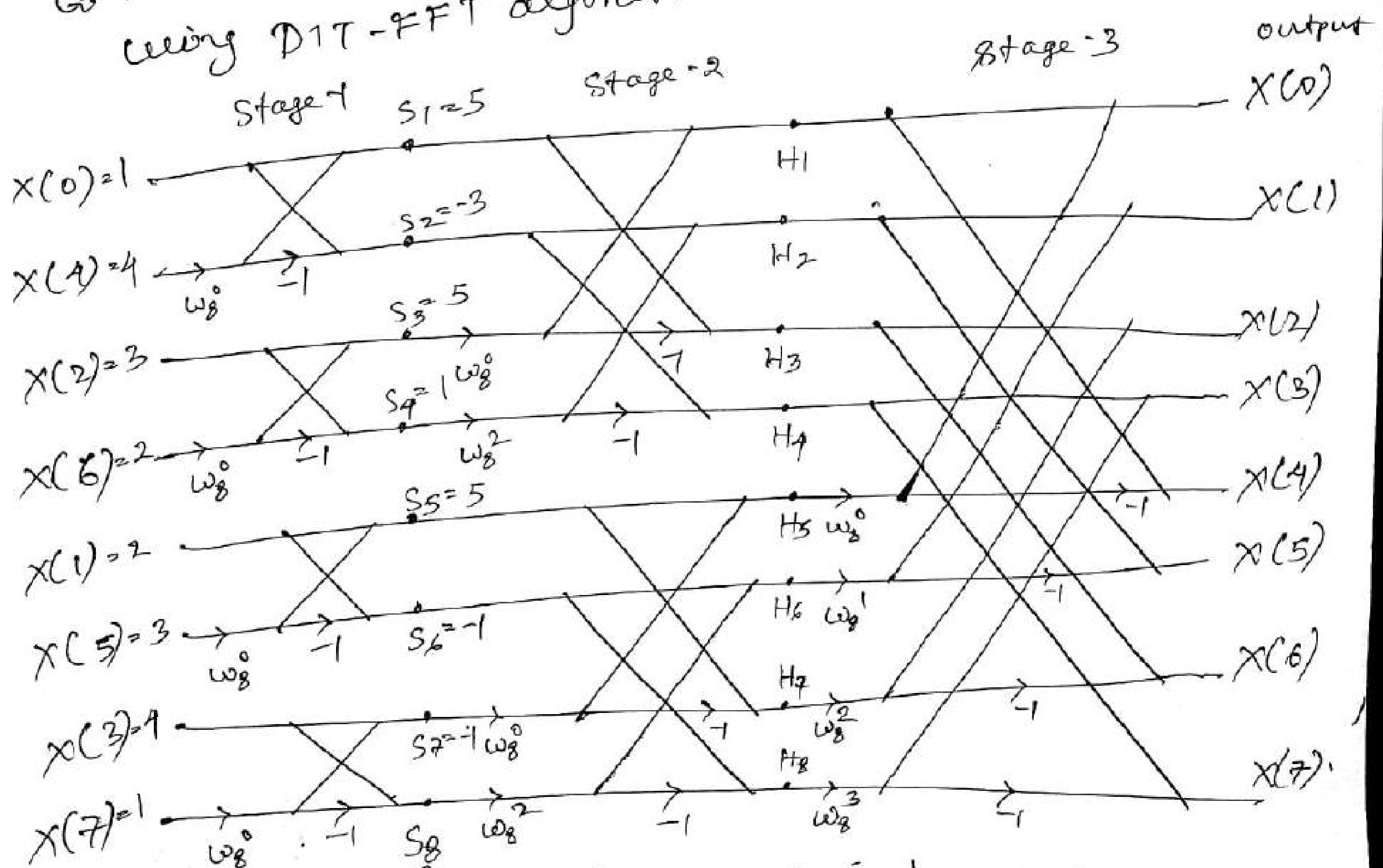
$$W_8^1 = e^{-j(\frac{2\pi}{8})} = \cos \pi/4 - j \sin \pi/4 = 0.707 - j0.707$$

$$W_8^2 = e^{-j(\frac{2\pi}{8}) \times 2} = e^{-j\pi/2} = \cos \pi/2 - j \sin \pi/2 = -j$$

$$W_8^3 = e^{-j(\frac{2\pi}{8}) \times 3} = \cos 3\pi/4 - j \sin 3\pi/4 = -0.707 - j0.707$$

Example:

Q Find the DFT of sequence: $x(n) = \{1, 2, 3, 4, 4, 3, 2, 1\}$
using DIT-FFT algorithm.

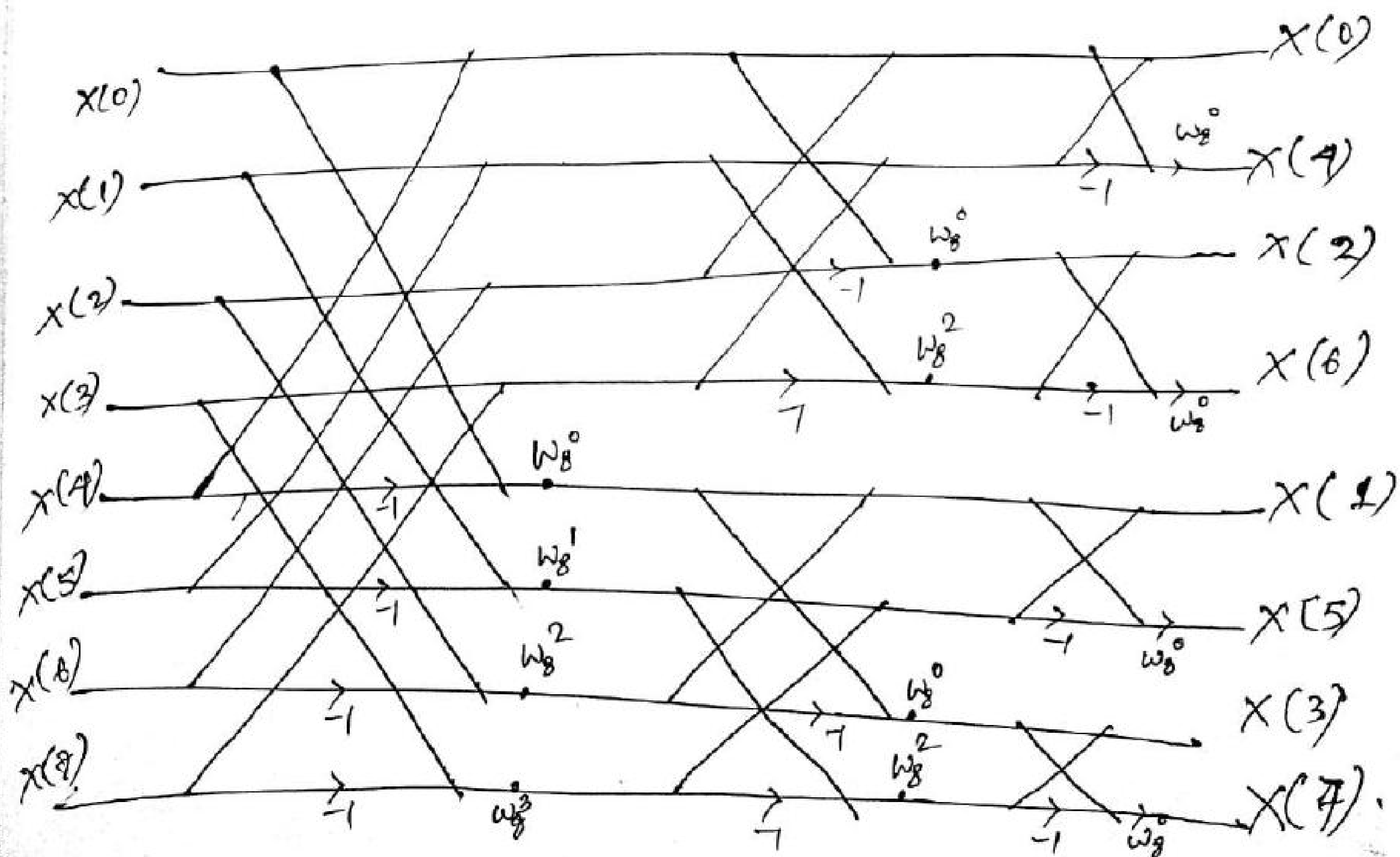


Input	Output of Stage-1	Output of Stage-2	Output
$X(0) = 1$	$S_1 = 1 + 4 = 5$	$H_1 = S_1 + W_8^0 S_3 = 10$	$X(0) = H_1 + W_8^0 H_5 = 10 + 10 = 20$
$X(4) = 4$	$S_2 = 1 - 4 = -3$	$H_2 = S_2 + W_8^2 S_4 = -3 - j$	$X(1) = H_2 + W_8^1 H_6 = -5.828 - j2.414$

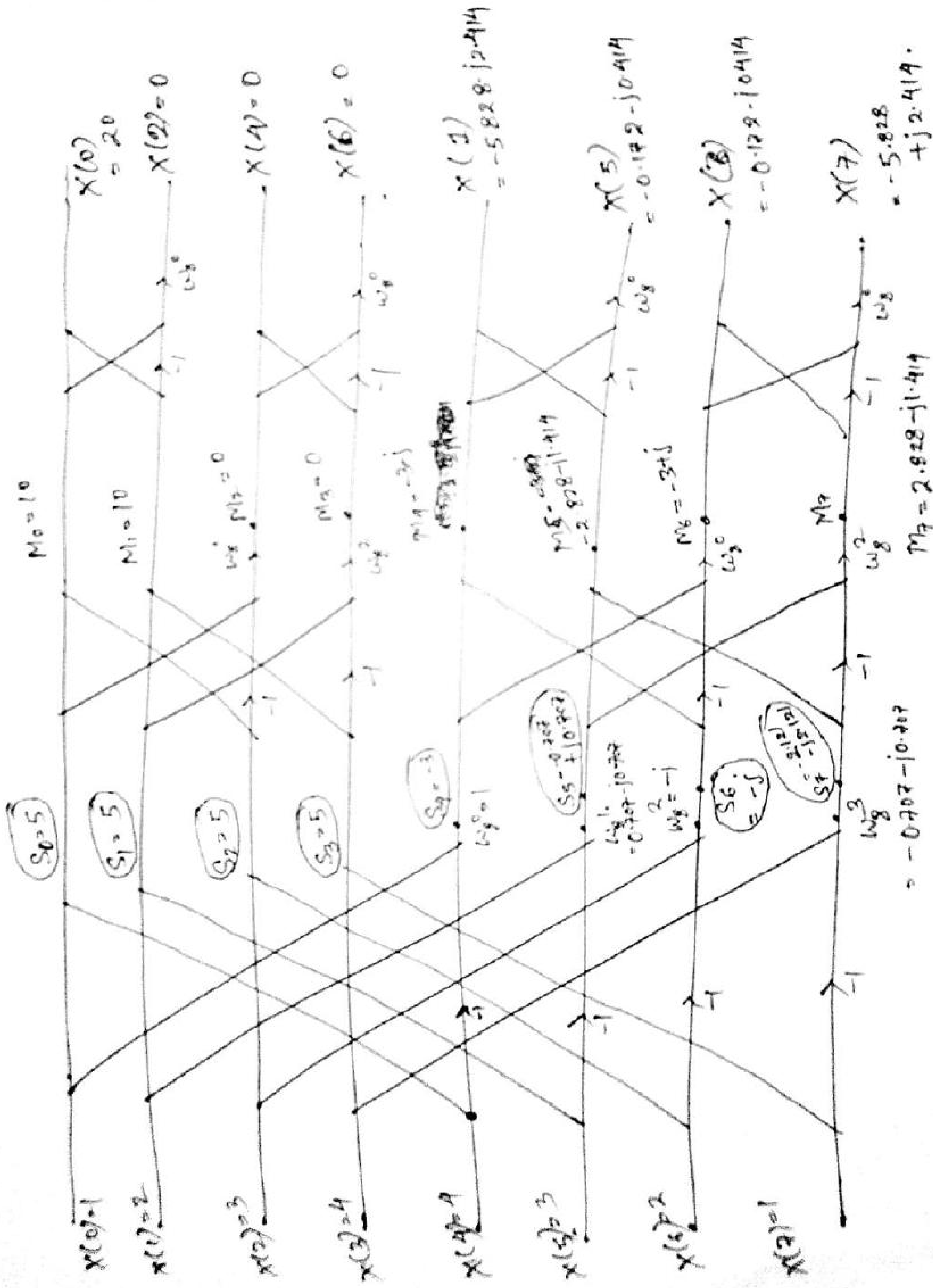
$X(2) = 3$	$S_3 = 3 + 2 = 5$	$H_3 = S_1 - W_8^0 S_3 = 0$	$X(2) = H_3 + W_8^2 H_7 = 0$
$X(6) = 2$	$S_4 = 3 - 2 = 1$	$H_4 = S_2 - W_8^2 S_4 = -3 + j$	$X(3) = H_4 + W_8^3 H_8$ $= -0.172 - j0.414$
$X(1) = 2$	$S_5 = 2 + 3 = 5$	$H_5 = S_5 + W_8^0 S_7 = 10$	$X(4) = H_1 - W_8^0 H_5$ $= 10 - 10 = 0$
$X(5) = 3$	$S_6 = 2 - 3 = -1$	$H_6 = S_6 + W_8^2 S_8 = -1 - 3j$	$X(5) = H_2 - W_8^1 H_6$ $= -0.172 + j0.414$
$X(3) = 4$	$S_7 = 4 + 1 = 5$	$H_7 = S_5 - W_8^0 S_7 = 5 - 5 = 0$	$X(6) = H_3 - W_8^3 H_7$ $= 0 - (-j)0 = 0$
$X(7) = 1$	$S_8 = 4 - 1 = 3$	$H_8 = S_6 - W_8^2 S_8$ $= -1 + 3j$	$X(7) = H_4 - W_8^3 H_8$ $= -5.828 + j2.414$

$$X(k) = \{ 20, -5.828 - j2.414, 0, -0.172 - j0.414, 0, -0.172 + j0.414, 0, -5.828 + j2.414 \}$$

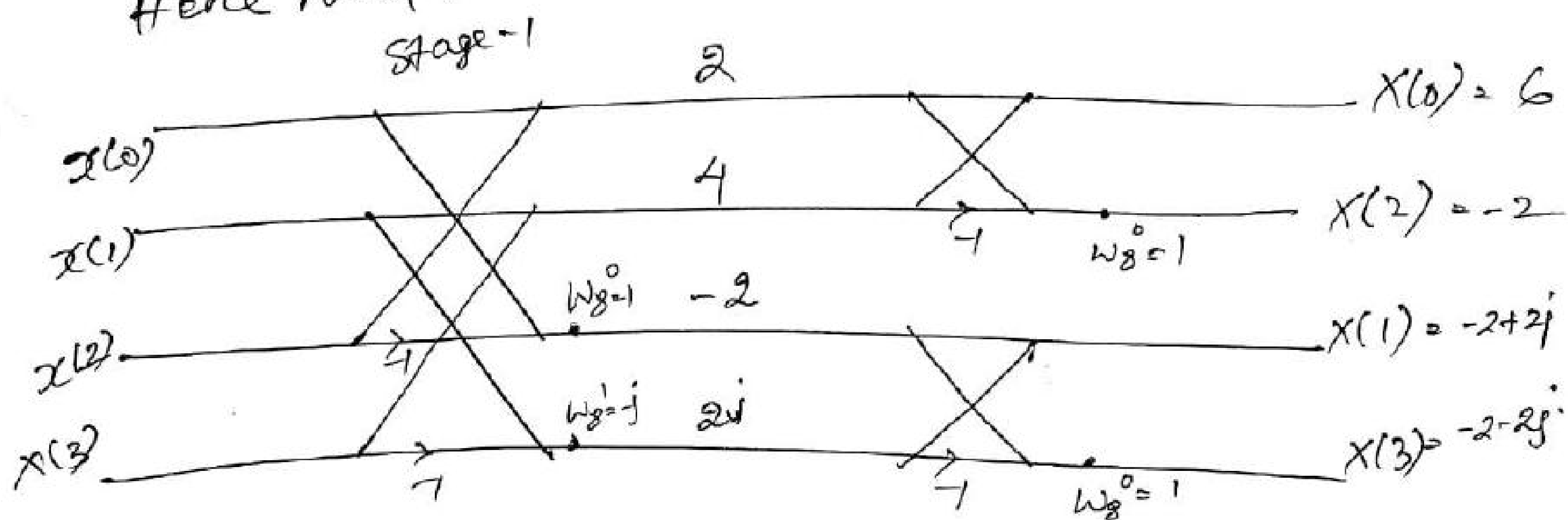
Flow graph of DIF-FFT algorithm: $N = 8$ (DIF-FFT algorithm)



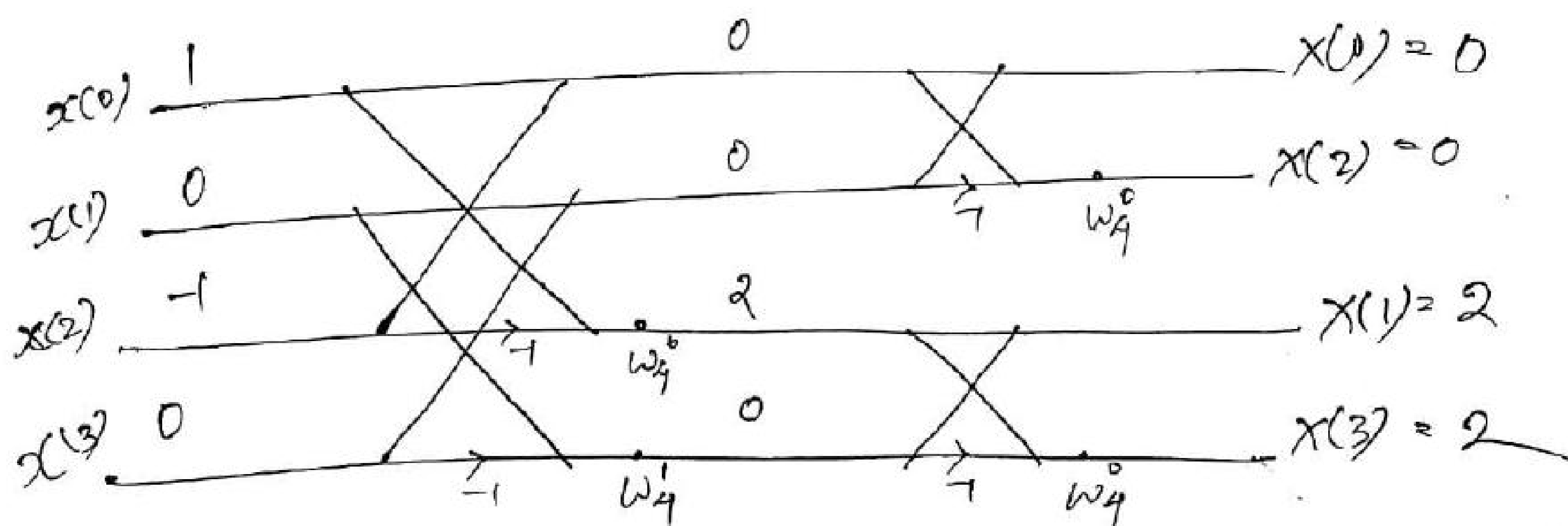
Q. Find the DFT of the sequence :
 $x(n) = \{1, 2, 3, 4, 4, 3, 2, 1\}$ using DIF-FFT algorithm



Q. Find the DFT of the Sequence $x(n) = \{0, 1, 2, 3\}$
 using DIF-FFT algorithm.
 Here $N=4$.



Q. Find DFT of the Sequence $x(n) = \cos \frac{\pi n}{2}$, where $N=4$
 using DIF-FFT algorithm.
 $x(n) = \cos \frac{\pi n}{2}$, and $N=4$.
 $x(n) = \{ \cos 0, \cos \frac{\pi}{2}, \cos \pi, \cos \frac{3\pi}{2} \} = \{ 1, 0, -1, 0 \}$



5.5 Introduction to Digital Filter (FIR filter) Introduction * Filters are two types ① analog filter & digital filter.

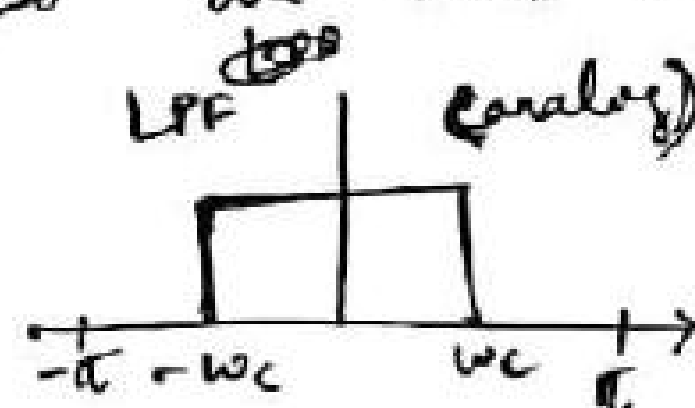
So we know

Fourier Transform
 $h(t) \xleftrightarrow{\text{CTFT}} H(j\omega)$
 CTFT = continuous time fourier transform

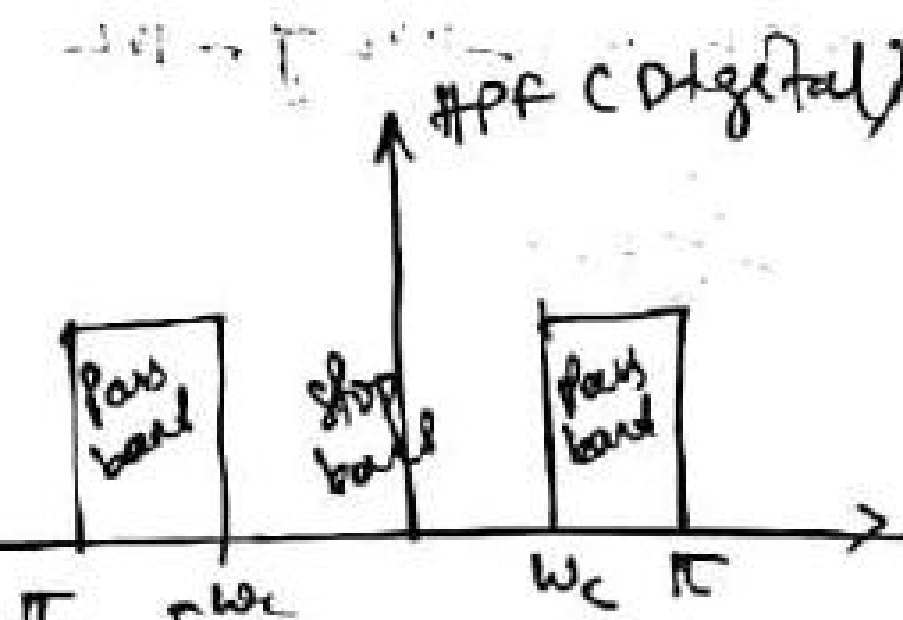
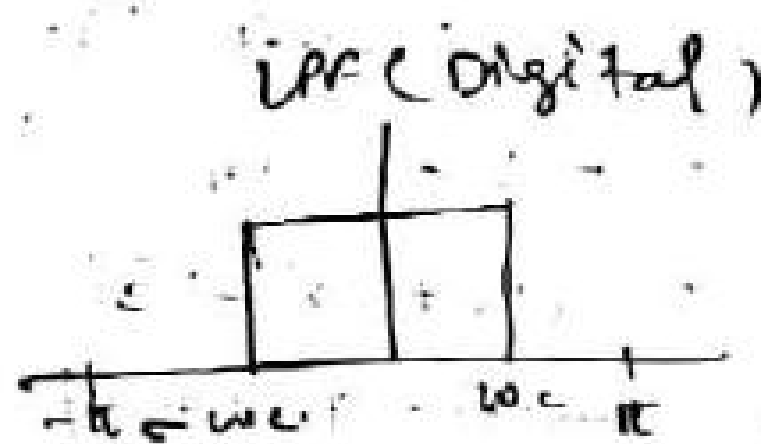
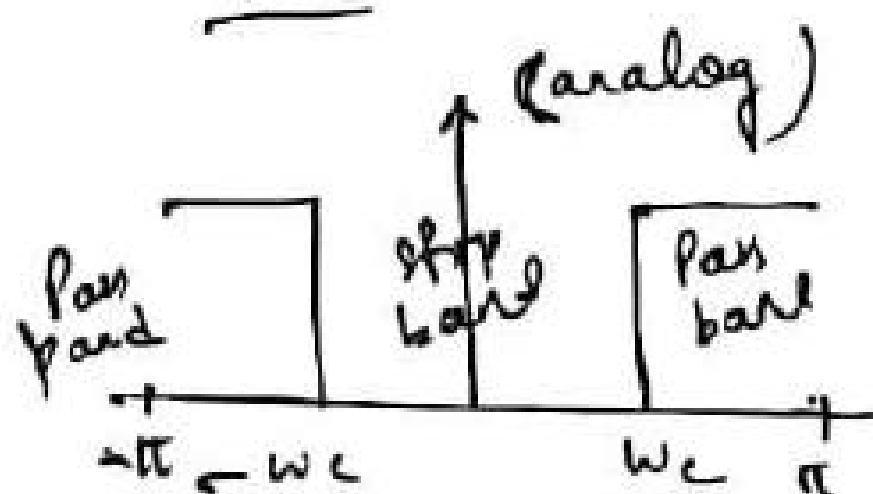
$h(n) \xleftrightarrow{\text{DTFT}} H(e^{j\omega})$
 DTFT = Discrete Time fourier transform

So analog filter we already know
 i.e. low pass filter, high pass filter,
 band pass filter & band stop filter.

So we see



HPF



So we check at low freq? High freq?

Analog	$\omega \geq 0$	$\omega \geq \omega_c$
Digital	$\omega \geq 0$	$\omega \geq ?$

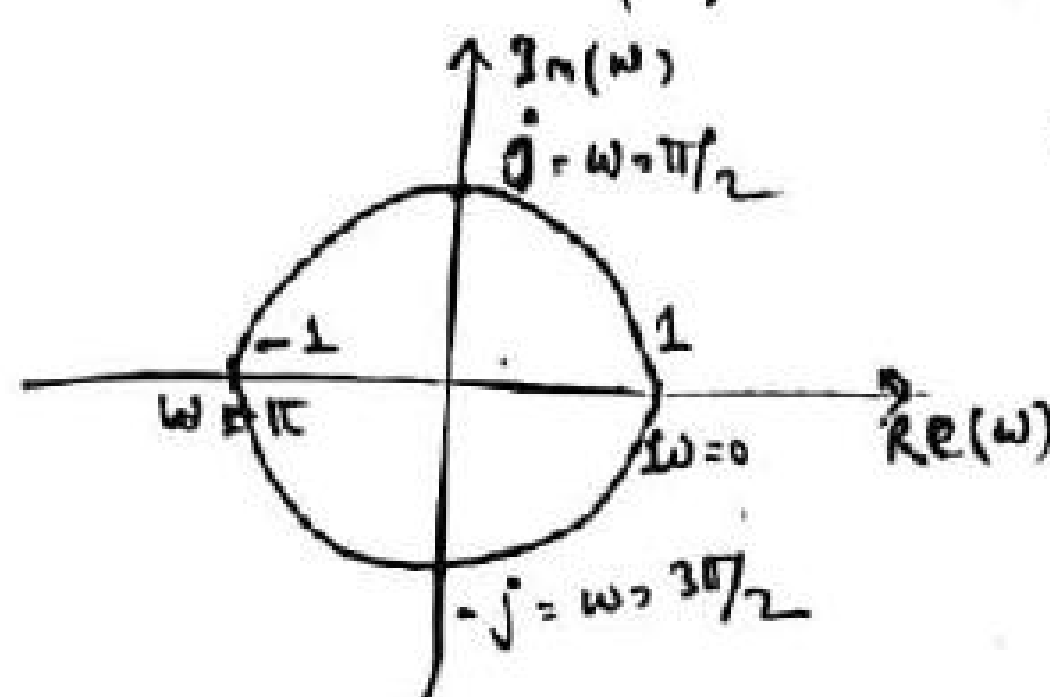
So we have know what is the angular

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Frequency in Digital Filter.

So we already study Z-Transform.

We know $|z| = r e^{j\omega}$, r is magnitude



if $|z| = r = 1$
 $z = e^{j\omega}$

if we put $\omega = 0$

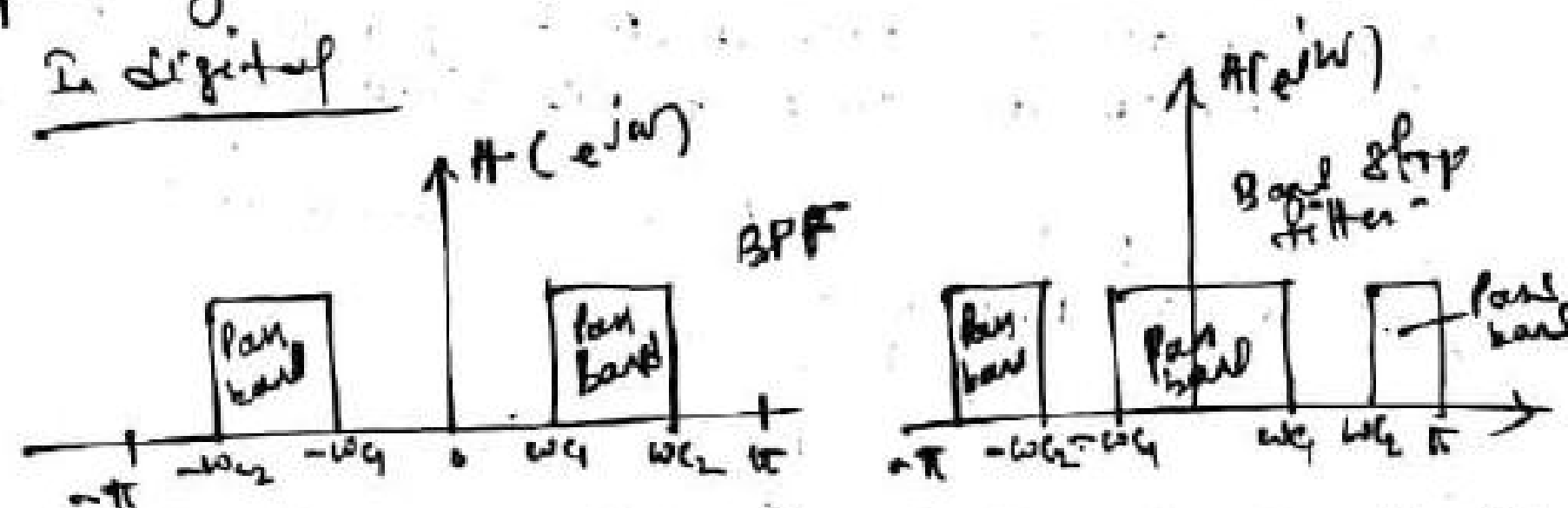
$z = e^0 = 1$

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then
 $\omega = \pi$
 $(z) = e^{j\pi} = -1$

$\omega = \pi/2$
 $|z| = e^{j\pi/2} = j$

we already Z-Transform is discrete time function. So we study 'w' value by putting different value in digital



- Electronic circuits which perform signal processing functions, remove unwanted frequency component, to enhance wanted ones both.
- Digital filter - performs mathematical operation on a sampled, discrete time signal to reduce or enhance certain aspects of that signal.

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- filter generally do not add frequency component to a signal.
- Boost or attenuate selected frequency region.

Classification of digital filter

- Depending on the form of the filter eqⁿ
 - a) linear filter vs non-linear filter
 - b) Time-invariant filter vs time-varying filter
 - c) Adaptive filter vs non-adaptive filter
 - d) Recursive filter vs non-recursive filter
- Depending on the structure of implementation
 - a) Direct form, cascade-form, parallel form, & lattice structure.
- * Finite Impulse response filter :-
- FIR filter are preferred over their IIR (Infinite Impulse response filter)
 - * FIR filter always stable.
 - * FIR filter with exactly linear phase can easily be designed.
 - * FIR filter can be realized in both recursive & non-recursive structures.
 - * FIR filter are free of limit cycle oscillations, when implemented on a finite word length digital system.

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Analog filter

- Analog filter processes Analog inputs.
- Analog filters are constructed from Active and passive Electronic Components.
- Analog filter described by differential Equations.
- Frequency Response can be modified by changing the component

Digital filter

- Digital filter processes Digital input data.
- digital filter consists of Elements like adder, Multiplier, delay unit
- It is described by difference Equation
- Frequency Response can be changed by changing the filter coefficients.

system;
 * Excellent design methods are available for kinds of FIR filter.

disadvantages of FIR filter are

- The implementation of narrow transition band FIR filters are very costly, as it requires considerably more arithmetic operation and hardware components such as multipliers, adders & delay elements
- memory requirement & execution time are very high

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it operates only on previous values of the input

$$y[n] = \sum_{k=0}^M b(k) x[n-k]$$

6.5. Introduction to DSP architecture, familiarisation of different types of processor

- Different types of processor
 The programmable digital signal processors are general purpose microprocessor designed specifically for digital signal processing application. They contain special purpose architecture and instruction set so as to execute computation-intensive DSP algorithms more efficiently.

General purpose digital signal processor:-

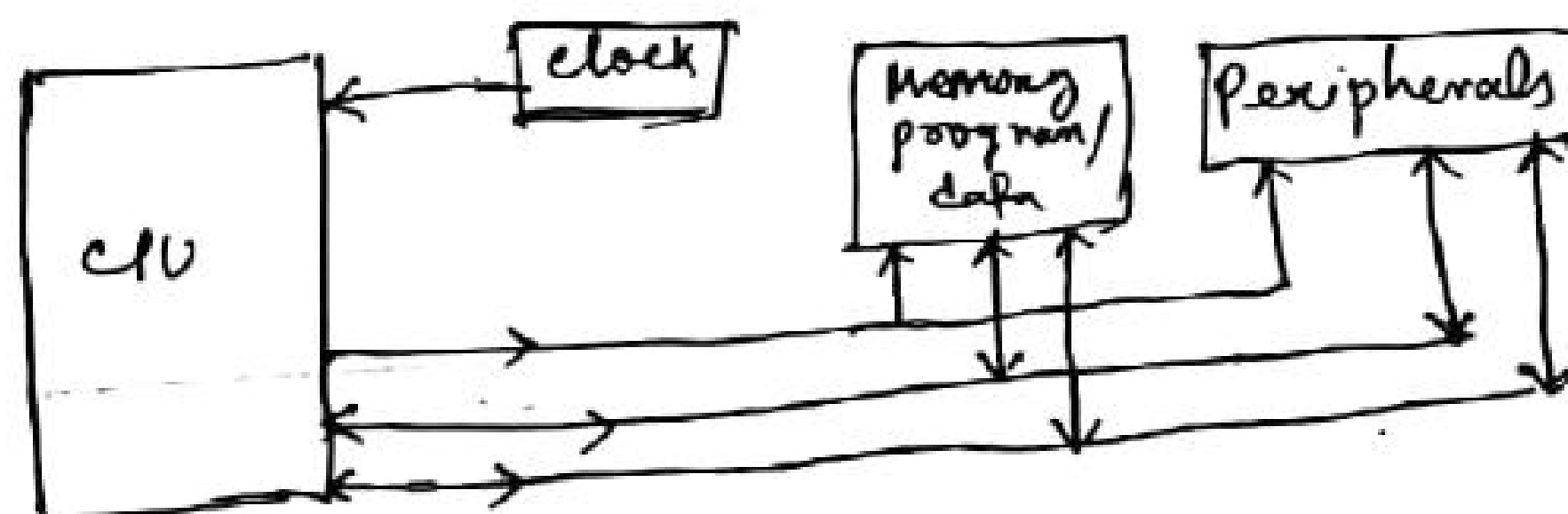
These are basically high speed microprocessors with architecture and instruction sets optimized for DSP operations. They include fixed point processors such as Texas Instruments TMS320C5x, TMS320C54x & Motorola DSP563x & floating point processor such as Texas Instruments TMS320C4x, TMS320C67x & analog device ADSP21xxx.

(ii) Special purpose digital signal processor:-

These type of processor consists of hardware designed for specific DSP algorithms such as FFT, (ii) hardware designed for specific applications such as PCM & filtering. Examples for special purpose DSPs are Intel's multi channel telephony voice echo canceller (MT93001), FFT processor (PDSP 1655A, TM-44, TM-68) & programmable FIR filter (UPDSP 16286, model 3092).

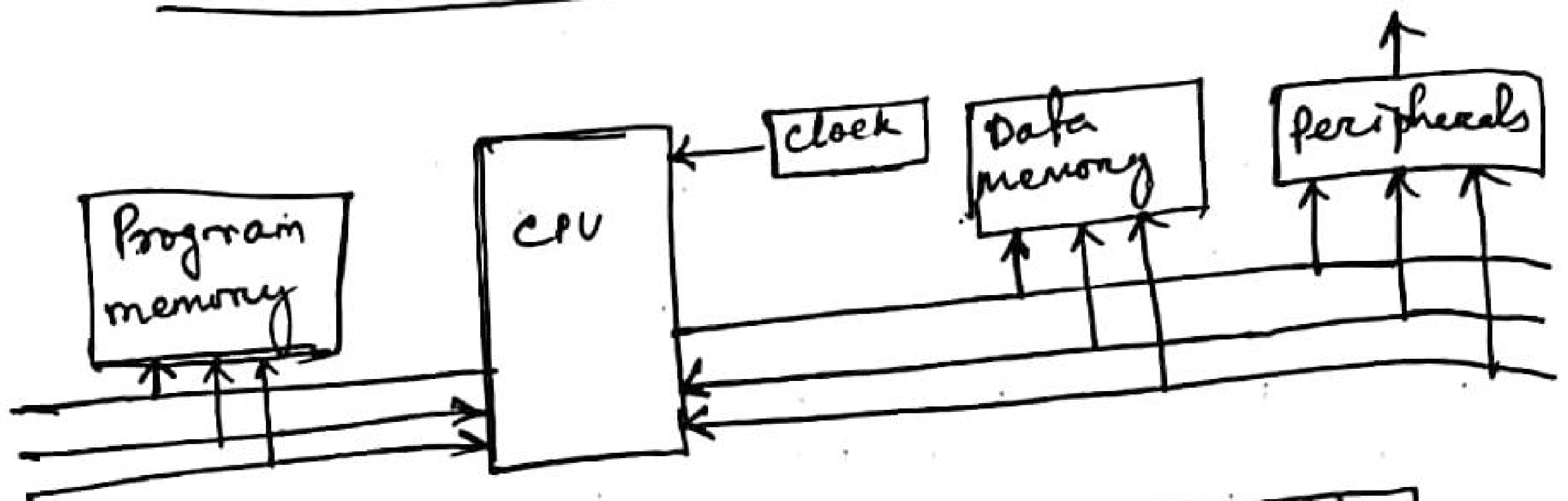
Different types of Architecture:-

→ Von Neuman Architecture →

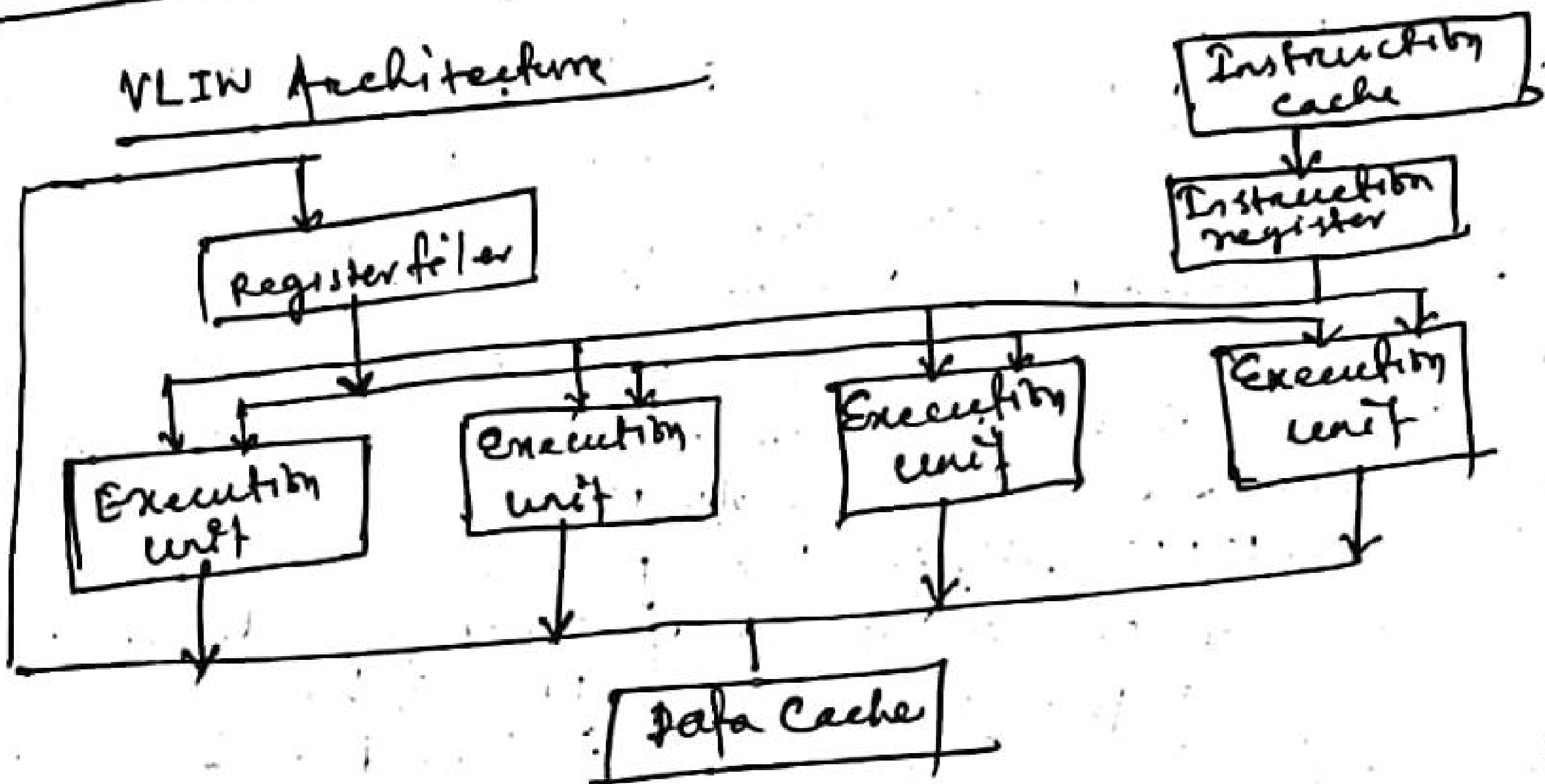


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Harvard architecture



VLIW Architecture



VLIW (very long instruction word)